

Interpolated Bonds
June 25, 2010

ISIN	Instrument Name	Coupon	Tenor	Maturity	Days	YRS	D. Vol (MM)	Last Yield	Traded Time	W. Ave Yld	PDSI-F	PDSI-R1	PDSI-R2
FXTN 10-21	PIBD1010G210	14.5000	<1M	7/20/2010	22	0.06					4.0595	3.9140	3.9114
FXTN 05-59	PIBD0510G595	10.7500	<1M	7/21/2010	23	0.06					4.0623	3.9099	3.9072
RTB 03-05	PIID0310H057	6.8750	1M	8/1/2010	34	0.09	1.050000	4.4750	11:11:17 AM	4.4750	4.0934	3.8649	3.8608
FXTN 10-22	PIBD1010H228	14.6250	1M	8/10/2010	43	0.12					4.1049	3.8684	3.8644
FXTN 10-23	PIBD1010I236	14.6250	2M	9/1/2010	65	0.18					4.1158	3.9263	3.9241
RTB 05-04	PIID0510H043	10.6250	2M	9/8/2010	72	0.20	3.476000	4.0150	3:34:03 PM	4.3289	4.1192	3.9447	3.9431
FXTN 05-60	PIBD0510I600	10.8750	3M	9/22/2010	86	0.24					4.1262	3.9816	3.9810
FXTN 05-61	PIBD0510L615	9.3750	5M	12/1/2010	156	0.43					4.2283	4.0900	4.0900
FXTN 10-26	PIBD1010L261	17.5000	5M	12/21/2010	176	0.48					4.2596	4.1186	4.1186
FXTN 03-17	PIBD0311A175	5.3750	7M	1/17/2011	203	0.56					4.3069	4.1662	4.1662
FXTN 10-27	PIBD1011A278	17.5000	7M	1/18/2011	204	0.56					4.3095	4.1695	4.1695
FXTN 07-35	PIBD0711A354	11.0000	7M	1/22/2011	208	0.57					4.3197	4.1825	4.1825
FXTN 05-62	PIBD0511C622	8.5000	8M	3/3/2011	248	0.68	2.109000	4.6950	11:53:08 AM	4.5622	4.4225	4.3123	4.3123
FXTN 07-36	PIBD0711D360	12.0000	10M	4/15/2011	291	0.80					4.5329	4.4519	4.4519
FXTN 05-63	PIBD0511F638	10.6250	1Y	6/22/2011	359	0.98					4.7030	4.6610	4.6610
FXTN 07-37	PIBD0711G376	12.0000	1.5Y	7/22/2011	389	1.07					4.7605	4.7082	4.7082
RTB 03-06	PIID0311G065	8.5000	1.5Y	7/31/2011	398	1.09	1.060000	5.2500	12:00:17 PM	4.6837	4.7778	4.7223	4.7223
SPTB 10-01	SPTB1011I016	15.5000	1.5Y	9/20/2011	449	1.23					4.8756	4.8025	4.8025
FXTN 10-28	PIBD1011J288	16.5000	1.5Y	10/11/2011	470	1.29					4.9158	4.8355	4.8355
FXTN 05-64	PIBD0511J642	7.2500	1.5Y	10/19/2011	478	1.31					4.9312	4.8481	4.8481
RTB 05-05	PIID0511L054	5.8750	1.5Y	12/6/2011	526	1.44					5.0232	4.9236	4.9236
FXTN 04-19	PIBD0411L191	5.8750	1.5Y	12/13/2011	533	1.46					5.0366	4.9346	4.9346
FXTN 03-18	PIBD0312A182	5.8750	2Y	1/8/2012	559	1.53					5.0864	4.9755	4.9755
SPTB 10-02	SPTB1012A021	14.0000	2Y	1/31/2012	582	1.59					5.1305	5.0116	5.0116
FXTN 05-65	PIBD0512B658	5.7500	2Y	2/21/2012	603	1.65					5.1708	5.0447	5.0447
FXTN 10-29	PIBD1012D291	13.0000	2Y	4/25/2012	667	1.83					5.2935	5.1453	5.1453
FXTN 07-39 *	PIBD0712D395	11.5000	2Y	4/28/2012	670	1.84					5.2992	5.1500	5.1500
RTB 05-06	PIID0512H067	7.1250	2.5Y	8/1/2012	765	2.10					5.3509	5.1873	5.1823
FXTN 07-40	PIBD0712H408	11.3750	2.5Y	8/18/2012	782	2.14					5.3601	5.1940	5.1881
RTB 03-07	PIID0312I070	5.2500	2.5Y	9/24/2012	819	2.24	1.445200	5.3000	2:07:04 PM	5.2729	5.3802	5.2085	5.2007
FXTN 10-30	PIBD1012J302	12.1250	2.5Y	10/17/2012	842	2.31					5.3927	5.2175	5.2085
FXTN 07-41	PIBD0712K413	10.5000	2.5Y	11/17/2012	873	2.39					5.4096	5.2297	5.2191
FXTN 07-42	PIBD0713A421	9.0000	3Y	1/5/2013	922	2.53					5.4362	5.2490	5.2358
FXTN 03-19	PIBD0313A199	5.2500	3Y	1/7/2013	924	2.53					5.4373	5.2497	5.2364
FXTN 07-43	PIBD0713C438	8.7500	3Y	3/3/2013	979	2.68	250.000000	5.2750	3:41:14 PM	5.2800	5.4672	5.2713	5.2552
FXTN 05-66	PIBD0513C664	6.6250	3Y	3/13/2013	989	2.71					5.4727	5.2753	5.2586
FXTN 10-31	PIBD1013C316	12.7500	3Y	3/27/2013	1003	2.75					5.4803	5.2808	5.2633
FXTN 10-32 *	PIBD1013E320	11.7500	3Y	5/15/2013	1052	2.88					5.5069	5.3000	5.2800
FXTN 07-44	PIBD0713F446	9.6250	3.5Y	6/29/2013	1097	3.01					5.5680	5.3645	5.3479
RTB 05-07	PIID0513G075	9.0000	3.5Y	7/31/2013	1129	3.09					5.6114	5.4104	5.3963
FXTN 10-33	PIBD1013J337	11.0000	3.5Y	10/9/2013	1199	3.28					5.7063	5.5107	5.5019
FXTN 07-45	PIBD0713K457	7.1250	3.5Y	11/2/2013	1223	3.35					5.7389	5.5451	5.5382
FXTN 05-67	PIBD0514A673	6.2500	4Y	1/27/2014	1309	3.59	3,800.500000	5.7500	4:04:50 PM	5.7541	5.8556	5.6683	5.6680

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FXTN 10-34 *	PIBD1014C341	12.3750	4Y	3/25/2014	1366	3.74					5.9329	5.7500	5.7541
FXTN 10-35	PIBD1014G356	12.7500	4.5Y	7/15/2014	1478	4.05					6.0754	5.9221	5.9185
RTB 05-08	PIID0514I080	6.2500	4.5Y	9/24/2014	1549	4.24	24.750000	6.1150	2:11:41 PM	6.1413	6.1658	6.0312	6.0227
FXTN 07-46	PIBD0714J466	6.5000	4.5Y	10/4/2014	1559	4.27					6.1785	6.0466	6.0374
SPTB 10-03	SPTB1014J037	12.2500	4.5Y	10/14/2014	1569	4.30					6.1912	6.0619	6.0521
FXTN 10-36	PIBD1015B367	12.3750	5Y	2/24/2015	1702	4.66	0.500000	6.2000	11:18:42 AM	6.2000	6.3604	6.2663	6.2473
FXTN 05-68	PIBD0515E685	6.3750	5Y	5/13/2015	1780	4.88					6.4597	6.3862	6.3618
FXTN 07-47 *	PIBD0715E477	8.3750	5Y	5/22/2015	1789	4.90					6.4712	6.4000	6.3750
FXTN 10-37	PIBD1015H370	11.8750	5.5Y	8/25/2015	1884	5.16					6.6063	6.5340	6.5174
FXTN 10-38	PIBD1015L384	10.1250	5.5Y	12/15/2015	1996	5.47	0.500000	6.4000	11:19:19 AM	6.4000	6.7656	6.6919	6.6852
FXTN 10-39	PIBD1016A393	9.2500	6Y	1/12/2016	2024	5.55					6.8054	6.7314	6.7272
FXTN 07-48	PIBD0716A488	7.0000	6Y	1/27/2016	2039	5.59	3,233.659308	6.7500	4:07:50 PM	6.7496	6.8267	6.7525	6.7496
FXTN 10-40	PIBD1016C407	7.5000	6Y	3/30/2016	2102	5.76					6.8721	6.7953	6.7965
FXTN 10-41	PIBD1016D416	7.0000	6Y	4/27/2016	2130	5.84					6.8922	6.8143	6.8173
FXTN 10-42	PIBD1016I420	9.1250	6.5Y	9/4/2016	2260	6.19	1,515.800000	6.9150	4:06:35 PM	6.9141	6.9858	6.9025	6.9141
RTB 07-01	PIID0716I018	7.0000	6.5Y	9/24/2016	2280	6.25	146.800000	6.8900	3:21:40 PM	6.9018	7.0101	6.9260	6.9227
FXTN 10-43	PIBD1016K436	6.2500	6.5Y	11/16/2016	2333	6.39					7.0747	6.9882	6.9457
FXTN 07-49	PIBD0717C493	7.0000	7Y	3/31/2017	2468	6.76	781.480000	7.0000	3:31:03 PM	7.0146	7.2392	7.1468	7.0042
FXTN 20-01 *	PIBD2017D011	14.3750	7Y	4/24/2017	2492	6.83					7.2685	7.1750	7.0146
FXTN 10-44	PIBD1017H447	7.7500	7.5Y	8/23/2017	2613	7.16					7.3501	7.2514	7.1068
FXTN 10-45	PIBD1018A451	5.8750	8Y	1/31/2018	2774	7.60					7.4587	7.3530	7.2296
FXTN 10-47	PIBD1018K478	8.8750	8.5Y	11/20/2018	3067	8.40					7.6564	7.5379	7.4530
FXTN 10-48	PIBD1019B485	7.8750	9Y	2/19/2019	3158	8.65	466.942000	7.6050	4:03:33 PM	7.5997	7.7178	7.5953	7.5224
FXTN 10-50 *	PIBD1020B508	7.7500	10Y	2/18/2020	3522	9.65	0.436132	7.6250	10:30:47 AM	7.6250	7.9635	7.8250	7.8000
FXTN 20-02	PIBD2022C021	15.0000	12Y	3/14/2022	4277	11.72					8.1457	8.0112	7.9912
FXTN 20-03	PIBD2022J033	12.7500	13Y	10/17/2022	4494	12.31					8.1981	8.0647	8.0462
FXTN 20-04	PIBD2023B048	13.0000	13Y	2/20/2023	4620	12.66					8.2285	8.0958	8.0781
FXTN 20-05	PIBD2023E054	11.8750	13Y	5/29/2023	4718	12.93					8.2521	8.1199	8.1029
FXTN 20-06	PIBD2023J068	11.3750	14Y	10/23/2023	4865	13.33					8.2876	8.1562	8.1401
FXTN 20-07	PIBD2024F075	12.3750	14Y	6/3/2024	5089	13.94					8.3417	8.2114	8.1969
FXTN 20-08	PIBD2024H086	12.8750	15Y	8/5/2024	5152	14.12					8.3569	8.2270	8.2128
FXTN 20-09	PIBD2024K091	13.7500	15Y	11/11/2024	5250	14.38					8.3806	8.2511	8.2376
FXTN 20-10	PIBD2025D103	12.1250	15Y	4/14/2025	5404	14.81					8.4177	8.2891	8.2766
FXTN 20-11	PIBD2025J116	12.1250	16Y	10/20/2025	5593	15.32					8.4633	8.3357	8.3245
FXTN 25-01	PIBD2525K015	18.2500	16Y	11/29/2025	5633	15.43					8.4730	8.3456	8.3346
FXTN 20-12	PIBD2026A122	10.2500	16Y	1/19/2026	5684	15.57					8.4853	8.3582	8.3476
FXTN 20-13	PIBD2026L139	8.0000	17Y	12/7/2026	6006	16.45					8.5630	8.4376	8.4291
FXTN 20-14	PIBD2027I140	8.6250	18Y	9/6/2027	6279	17.20					8.6289	8.5049	8.4983
FXTN 20-15	PIBD2028L151	9.5000	19Y	12/4/2028	6734	18.45					8.7387	8.6171	8.6135
FXTN 20-16 *	PIBD2030E166	8.7500	20Y	5/27/2030	7273	19.93					8.8688	8.7500	8.7500
FXTN 25-02	PIBD2530G029	12.5000	21Y	7/28/2030	7335	20.10	0.800000	8.7000	11:20:21 AM	8.7000	8.8788	8.7596	8.7596
FXTN 25-03	PIBD2531A032	11.2500	21Y	1/26/2031	7517	20.59					8.9079	8.7876	8.7876
FXTN 25-04	PIBD2531J042	9.3750	22Y	10/5/2031	7769	21.28					8.9483	8.8264	8.8264

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FXTN 25-05	PIBD2532K057	8.5000	23Y	11/29/2032	8190	22.44					9.0157	8.8913	8.8913
FXTN 25-06 *	PIBD2534K062	9.2500	25Y	11/5/2034	8896	24.37	3.000000	8.8750	12:20:04 PM	8.8750	9.1288	9.0000	9.0000