

Interpolated Bonds  
June 29, 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	19	0.05					4.0357	3.9727	3.9727
FXTN 05-59	PIBD0510G595	10.7500	<1M	7/21/2010	20	0.05					4.0376	3.9712	3.9712
RTB 03-05	PIID0310H057	6.8750	1M	8/1/2010	31	0.08					4.0594	3.9545	3.9545
FXTN 10-22	PIBD1010H228	14.6250	1M	8/10/2010	40	0.11					4.0677	3.9513	3.9500
FXTN 10-23	PIBD1010I236	14.6250	2M	9/1/2010	62	0.17					4.0760	3.9563	3.9499
RTB 05-04	PIID0510H043	10.6250	2M	9/8/2010	69	0.19	2.681987	4.1500	2:42:34 PM	4.1186	4.0786	3.9578	3.9498
FXTN 05-60	PIBD0510I600	10.8750	3M	9/22/2010	83	0.23					4.0839	3.9610	3.9498
FXTN 05-61	PIBD0510L615	9.3750	5M	12/1/2010	153	0.42					4.2436	4.1442	4.1403
FXTN 10-26	PIBD1010L261	17.5000	5M	12/21/2010	173	0.47					4.2935	4.2019	4.2008
FXTN 03-17	PIBD0311A175	5.3750	7M	1/17/2011	200	0.55					4.3538	4.2649	4.2642
FXTN 10-27	PIBD1011A278	17.5000	7M	1/18/2011	201	0.55					4.3559	4.2670	4.2662
FXTN 07-35	PIBD0711A354	11.0000	7M	1/22/2011	205	0.56					4.3644	4.2754	4.2745
FXTN 05-62	PIBD0511C622	8.5000	8M	3/3/2011	245	0.67	150.901900	4.5600	2:36:33 PM	4.5814	4.4493	4.3595	4.3570
FXTN 07-36	PIBD0711D360	12.0000	10M	4/15/2011	288	0.79	3.571500	4.6000	11:07:16 AM	4.5763	4.5405	4.4498	4.4456
FXTN 05-63	PIBD0511F638	10.6250	1Y	6/22/2011	356	0.98					4.6848	4.5927	4.5858
FXTN 07-37	PIBD0711G376	12.0000	1.5Y	7/22/2011	386	1.06					4.7433	4.6447	4.6381
RTB 03-06	PIID0311G065	8.5000	1.5Y	7/31/2011	395	1.08	0.930000	5.2500	2:27:37 PM	5.0692	4.7604	4.6593	4.6529
SPTB 10-01	SPTB1011I016	15.5000	1.5Y	9/20/2011	446	1.22					4.8572	4.7419	4.7367
FXTN 10-28	PIBD1011J288	16.5000	1.5Y	10/11/2011	467	1.28					4.8971	4.7759	4.7712
FXTN 05-64	PIBD0511J642	7.2500	1.5Y	10/19/2011	475	1.30	50.000000	5.1250	2:12:41 PM	5.1250	4.9123	4.7889	4.7844
RTB 05-05	PIID0511L054	5.8750	1.5Y	12/6/2011	523	1.43	0.200000	5.3740	2:08:51 PM	5.3740	5.0035	4.8667	4.8633
FXTN 04-19	PIBD0411L191	5.8750	1.5Y	12/13/2011	530	1.45					5.0168	4.8780	4.8748
FXTN 03-18	PIBD0312A182	5.8750	2Y	1/8/2012	556	1.52					5.0661	4.9201	4.9175
SPTB 10-02	SPTB1012A021	14.0000	2Y	1/31/2012	579	1.59					5.1098	4.9574	4.9553
FXTN 05-65	PIBD0512B658	5.7500	2Y	2/21/2012	600	1.64	10.000000	4.9000	11:17:49 AM	4.9000	5.1497	4.9914	4.9899
FXTN 10-29	PIBD1012D291	13.0000	2Y	4/25/2012	664	1.82					5.2712	5.0951	5.0951
FXTN 07-39 *	PIBD0712D395	11.5000	2Y	4/28/2012	667	1.83					5.2769	5.1000	5.1000
RTB 05-06	PIID0512H067	7.1250	2.5Y	8/1/2012	762	2.09	25.000000	5.5000	2:11:52 PM	5.5000	5.3248	5.1374	5.1365
FXTN 07-40	PIBD0712H408	11.3750	2.5Y	8/18/2012	779	2.13					5.3334	5.1441	5.1430
RTB 03-07	PIID0312I070	5.2500	2.5Y	9/24/2012	816	2.24	203.598000	5.2600	3:35:47 PM	5.2991	5.3521	5.1586	5.1573
FXTN 10-30	PIBD1012J302	12.1250	2.5Y	10/17/2012	839	2.30					5.3637	5.1677	5.1661
FXTN 07-41	PIBD0712K413	10.5000	2.5Y	11/17/2012	870	2.38					5.3793	5.1799	5.1780
FXTN 07-42	PIBD0713A421	9.0000	3Y	1/5/2013	919	2.52					5.4040	5.1991	5.1968
FXTN 03-19	PIBD0313A199	5.2500	3Y	1/7/2013	921	2.52					5.4050	5.1999	5.1976
FXTN 07-43	PIBD0713C438	8.7500	3Y	3/3/2013	976	2.67	3,260.000000	5.2682	2:20:25 PM	5.2608	5.4328	5.2216	5.2188
FXTN 05-66	PIBD0513C664	6.6250	3Y	3/13/2013	986	2.70					5.4378	5.2255	5.2226
FXTN 10-31	PIBD1013C316	12.7500	3Y	3/27/2013	1000	2.74					5.4449	5.2310	5.2280
FXTN 10-32	PIBD1013E320	11.7500	3Y	5/15/2013	1049	2.87					5.4696	5.2503	5.2468
FXTN 07-44 *	PIBD0713F446	9.6250	3Y	6/29/2013	1094	3.00	25.000000	5.7000	2:10:35 PM	5.7000	5.4923	5.2680	5.2641
RTB 05-07	PIID0513G075	9.0000	3.5Y	7/31/2013	1126	3.08	40.000000	5.8000	2:15:48 PM	5.8000	5.5456	5.3169	5.3132
FXTN 10-33	PIBD1013J337	11.0000	3.5Y	10/9/2013	1196	3.28					5.6622	5.4239	5.4205
FXTN 07-45	PIBD0713K457	7.1250	3.5Y	11/2/2013	1220	3.34					5.7022	5.4606	5.4573
FXTN 05-67	PIBD0514A673	6.2500	4Y	1/27/2014	1306	3.58	6,647.000000	5.6700	4:05:06 PM	5.6765	5.8454	5.5920	5.5891

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FXTN 10-34 *	PIBD1014C341	12.3750	4Y	3/25/2014	1363	3.73					5.9404	5.6792	5.6765
FXTN 10-35	PIBD1014G356	12.7500	4.5Y	7/15/2014	1475	4.04					6.0636	5.8303	5.8283
RTB 05-08	PIID0514I080	6.2500	4.5Y	9/24/2014	1546	4.24	1,850.000000	6.1050	4:02:30 PM	6.1151	6.1417	5.9261	5.9246
FXTN 07-46	PIBD0714J466	6.5000	4.5Y	10/4/2014	1556	4.26	505.502000	6.1000	3:52:58 PM	6.1085	6.1527	5.9396	5.9381
SPTB 10-03	SPTB1014J037	12.2500	4.5Y	10/14/2014	1566	4.29					6.1637	5.9531	5.9517
FXTN 10-36	PIBD1015B367	12.3750	5Y	2/24/2015	1699	4.65					6.3101	6.1326	6.1320
FXTN 05-68	PIBD0515E685	6.3750	5Y	5/13/2015	1777	4.87					6.3959	6.2379	6.2378
FXTN 07-47 *	PIBD0715E477	8.3750	5Y	5/22/2015	1786	4.89	100.000000	6.2500	10:05:56 AM	6.2500	6.4058	6.2500	6.2500
FXTN 10-37	PIBD1015H370	11.8750	5.5Y	8/25/2015	1881	5.15					6.5402	6.4155	6.4146
FXTN 10-38	PIBD1015L384	10.1250	5.5Y	12/15/2015	1993	5.46	0.200000	6.4000	10:19:47 AM	6.4000	6.6988	6.6107	6.6086
FXTN 10-39	PIBD1016A393	9.2500	6Y	1/12/2016	2021	5.54					6.7384	6.6594	6.6571
FXTN 07-48	PIBD0716A488	7.0000	6Y	1/27/2016	2036	5.58	5,477.000000	6.6700	3:56:08 PM	6.6831	6.7596	6.6856	6.6831
FXTN 10-40	PIBD1016C407	7.5000	6Y	3/30/2016	2099	5.75					6.8166	6.7355	6.7305
FXTN 10-41	PIBD1016D416	7.0000	6Y	4/27/2016	2127	5.83					6.8420	6.7577	6.7515
FXTN 10-42	PIBD1016I420	9.1250	6.5Y	9/4/2016	2257	6.18	7,387.600000	6.8400	4:00:46 PM	6.8492	6.9596	6.8608	6.8492
RTB 07-01	PIID0716I018	7.0000	6.5Y	9/24/2016	2277	6.24	21.971000	6.8800	3:35:58 PM	6.9210	6.9840	6.8714	6.8600
FXTN 10-43	PIBD1016K436	6.2500	6.5Y	11/16/2016	2330	6.38	25.000000	7.2500	2:39:42 PM	7.2500	7.0486	6.8993	6.8886
FXTN 07-49	PIBD0717C493	7.0000	7Y	3/31/2017	2465	6.75	1,351.000000	6.9650	3:47:03 PM	6.9743	7.2131	6.9704	6.9613
FXTN 20-01 *	PIBD2017D011	14.3750	7Y	4/24/2017	2489	6.82					7.2423	6.9830	6.9743
FXTN 10-44	PIBD1017H447	7.7500	7.5Y	8/23/2017	2610	7.15					7.3230	7.0584	7.0523
FXTN 10-45	PIBD1018A451	5.8750	8Y	1/31/2018	2771	7.59					7.4303	7.1588	7.1562
FXTN 10-47	PIBD1018K478	8.8750	8.5Y	11/20/2018	3064	8.39					7.6257	7.3414	7.3452
FXTN 10-48	PIBD1019B485	7.8750	9Y	2/19/2019	3155	8.64	331.695000	7.5000	11:38:02 AM	7.5648	7.6864	7.3981	7.4039
FXTN 10-50 *	PIBD1020B508	7.7500	10Y	2/18/2020	3519	9.64	290.971000	7.6450	3:22:41 PM	7.6387	7.9291	7.6250	7.6387
FXTN 20-02	PIBD2022C021	15.0000	12Y	3/14/2022	4274	11.71					8.1216	7.8514	7.8624
FXTN 20-03	PIBD2022J033	12.7500	13Y	10/17/2022	4491	12.30					8.1770	7.9165	7.9267
FXTN 20-04	PIBD2023B048	13.0000	13Y	2/20/2023	4617	12.65					8.2091	7.9543	7.9640
FXTN 20-05	PIBD2023E054	11.8750	13Y	5/29/2023	4715	12.92					8.2341	7.9837	7.9931
FXTN 20-06	PIBD2023J068	11.3750	14Y	10/23/2023	4862	13.32					8.2716	8.0278	8.0366
FXTN 20-07	PIBD2024F075	12.3750	14Y	6/3/2024	5086	13.93					8.3287	8.0950	8.1030
FXTN 20-08	PIBD2024H086	12.8750	15Y	8/5/2024	5149	14.11					8.3448	8.1139	8.1216
FXTN 20-09	PIBD2024K091	13.7500	15Y	11/11/2024	5247	14.38					8.3698	8.1433	8.1507
FXTN 20-10	PIBD2025D103	12.1250	15Y	4/14/2025	5401	14.80					8.4091	8.1894	8.1963
FXTN 20-11	PIBD2025J116	12.1250	16Y	10/20/2025	5590	15.32					8.4573	8.2461	8.2523
FXTN 25-01	PIBD2525K015	18.2500	16Y	11/29/2025	5630	15.42					8.4675	8.2581	8.2641
FXTN 20-12	PIBD2026A122	10.2500	16Y	1/19/2026	5681	15.56					8.4805	8.2734	8.2792
FXTN 20-13	PIBD2026L139	8.0000	17Y	12/7/2026	6003	16.45					8.5626	8.3700	8.3746
FXTN 20-14	PIBD2027I140	8.6250	18Y	9/6/2027	6276	17.19					8.6322	8.4519	8.4555
FXTN 20-15	PIBD2028L151	9.5000	19Y	12/4/2028	6731	18.44	25.000000	8.6000	2:32:36 PM	8.6000	8.7483	8.5883	8.5903
FXTN 20-16 *	PIBD2030E166	8.7500	20Y	5/27/2030	7270	19.92					8.8858	8.7500	8.7500
FXTN 25-02	PIBD2530G029	12.5000	21Y	7/28/2030	7332	20.09					8.8953	8.7596	8.7596
FXTN 25-03	PIBD2531A032	11.2500	21Y	1/26/2031	7514	20.59					8.9235	8.7876	8.7876
FXTN 25-04	PIBD2531J042	9.3750	22Y	10/5/2031	7766	21.28					8.9624	8.8264	8.8264

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FXTN 25-05	PIBD2532K057	8.5000	23Y	11/29/2032	8187	22.43					9.0275	8.8913	8.8913
FXTN 25-06 *	PIBD2534K062	9.2500	25Y	11/5/2034	8893	24.36					9.1365	9.0000	9.0000