

Interpolated Bonds
July 01, 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	18	0.05					4.0419	3.9734	3.9734
FXTN 05-59	PIBD0510G595	10.7500	<1M	7/21/2010	19	0.05					4.0444	3.9719	3.9719
RTB 03-05	PIID0310H057	6.8750	1M	8/1/2010	30	0.08					4.0715	3.9547	3.9547
FXTN 10-22	PIBD1010H228	14.6250	1M	8/10/2010	39	0.11					4.0785	3.9511	3.9511
FXTN 10-23	PIBD1010I236	14.6250	2M	9/1/2010	61	0.17					4.0773	3.9550	3.9550
RTB 05-04	PIID0510H043	10.6250	2M	9/8/2010	68	0.19	13.112800	4.7500	3:53:35 PM	4.1355	4.0769	3.9563	3.9563
FXTN 05-60	PIBD0510I600	10.8750	3M	9/22/2010	82	0.22					4.0762	3.9588	3.9588
FXTN 05-61	PIBD0510L615	9.3750	5M	12/1/2010	152	0.42					4.2510	4.1608	4.1608
FXTN 10-26	PIBD1010L261	17.5000	5M	12/21/2010	172	0.47					4.3066	4.2245	4.2245
FXTN 03-17	PIBD0311A175	5.3750	7M	1/17/2011	199	0.55					4.3702	4.2833	4.2886
FXTN 10-27	PIBD1011A278	17.5000	7M	1/18/2011	200	0.55					4.3724	4.2850	4.2907
FXTN 07-35	PIBD0711A354	11.0000	7M	1/22/2011	204	0.56					4.3811	4.2920	4.2988
FXTN 05-62	PIBD0511C622	8.5000	8M	3/3/2011	244	0.67	5.744000	4.5500	2:51:44 PM	4.5174	4.4683	4.3620	4.3801
FXTN 07-36	PIBD0711D360	12.0000	10M	4/15/2011	287	0.79	11.756000	4.6300	11:32:07 AM	4.6300	4.5620	4.4373	4.4676
FXTN 05-63	PIBD0511F638	10.6250	1Y	6/22/2011	355	0.97					4.7101	4.5563	4.6059
FXTN 07-37	PIBD0711G376	12.0000	1.5Y	7/22/2011	385	1.05					4.7704	4.6126	4.6602
RTB 03-06	PIID0311G065	8.5000	1.5Y	7/31/2011	394	1.08	4.455000	4.6000	3:41:04 PM	4.6436	4.7880	4.6298	4.6759
SPTB 10-01	SPTB1011I016	15.5000	1.5Y	9/20/2011	445	1.22					4.8878	4.7273	4.7648
FXTN 10-28	PIBD1011J288	16.5000	1.5Y	10/11/2011	466	1.28					4.9289	4.7675	4.8014
FXTN 05-64	PIBD0511J642	7.2500	1.5Y	10/19/2011	474	1.30					4.9446	4.7828	4.8153
RTB 05-05	PIID0511L054	5.8750	1.5Y	12/6/2011	522	1.43	2.702500	4.8250	3:51:04 PM	4.8250	5.0385	4.8746	4.8990
FXTN 04-19	PIBD0411L191	5.8750	1.5Y	12/13/2011	529	1.45					5.0522	4.8880	4.9112
FXTN 03-18	PIBD0312A182	5.8750	2Y	1/8/2012	555	1.52					5.1031	4.9377	4.9565
SPTB 10-02	SPTB1012A021	14.0000	2Y	1/31/2012	578	1.58					5.1481	4.9817	4.9966
FXTN 05-65	PIBD0512B658	5.7500	2Y	2/21/2012	599	1.64	4.448000	4.9000	2:51:39 PM	4.8632	5.1892	5.0219	5.0332
FXTN 10-29	PIBD1012D291	13.0000	2Y	4/25/2012	663	1.82					5.3145	5.1443	5.1448
FXTN 07-39 *	PIBD0712D395	11.5000	2Y	4/28/2012	666	1.82					5.3204	5.1500	5.1500
RTB 05-06	PIID0512H067	7.1250	2.5Y	8/1/2012	761	2.08	91.558000	5.1000	2:16:57 PM	5.1344	5.3574	5.1721	5.1715
FXTN 07-40	PIBD0712H408	11.3750	2.5Y	8/18/2012	778	2.13					5.3641	5.1761	5.1754
RTB 03-07	PIID0312I070	5.2500	2.5Y	9/24/2012	815	2.23	117.310000	5.2500	4:04:16 PM	5.2476	5.3785	5.1847	5.1838
FXTN 10-30	PIBD1012J302	12.1250	2.5Y	10/17/2012	838	2.30					5.3875	5.1901	5.1890
FXTN 07-41	PIBD0712K413	10.5000	2.5Y	11/17/2012	869	2.38					5.3996	5.1973	5.1960
FXTN 07-42	PIBD0713A421	9.0000	3Y	1/5/2013	918	2.52					5.4187	5.2087	5.2071
FXTN 03-19	PIBD0313A199	5.2500	3Y	1/7/2013	920	2.52	100.000000	5.2000	11:44:43 AM	5.2000	5.4194	5.2092	5.2076
FXTN 07-43	PIBD0713C438	8.7500	3Y	3/3/2013	975	2.67	941.114000	5.2541	3:05:56 PM	5.2518	5.4409	5.2220	5.2201
FXTN 05-66	PIBD0513C664	6.6250	3Y	3/13/2013	985	2.70					5.4448	5.2244	5.2223
FXTN 10-31	PIBD1013C316	12.7500	3Y	3/27/2013	999	2.74					5.4503	5.2276	5.2255
FXTN 10-32	PIBD1013E320	11.7500	3Y	5/15/2013	1048	2.87					5.4694	5.2391	5.2366
FXTN 07-44 *	PIBD0713F446	9.6250	3Y	6/29/2013	1093	2.99					5.4869	5.2495	5.2468
RTB 05-07	PIID0513G075	9.0000	3.5Y	7/31/2013	1125	3.08	1.909000	5.2500	3:46:55 PM	5.2500	5.5334	5.2963	5.2926
FXTN 10-33	PIBD1013J337	11.0000	3.5Y	10/9/2013	1195	3.27					5.6351	5.3987	5.3927
FXTN 07-45	PIBD0713K457	7.1250	3.5Y	11/2/2013	1219	3.34					5.6700	5.4338	5.4270
FXTN 05-67	PIBD0514A673	6.2500	4Y	1/27/2014	1305	3.58	7,550.951000	5.6050	3:58:11 PM	5.6316	5.7949	5.5596	5.5501

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FXTN 10-34 *	PIBD1014C341	12.3750	4Y	3/25/2014	1362	3.73					5.8777	5.6430	5.6316
FXTN 10-35	PIBD1014G356	12.7500	4.5Y	7/15/2014	1474	4.04					6.0212	5.8169	5.7907
RTB 05-08	PIID0514I080	6.2500	4.5Y	9/24/2014	1545	4.23	6,591.600000	6.0250	4:07:35 PM	6.0670	6.1121	5.9272	5.8916
FXTN 07-46	PIBD0714J466	6.5000	4.5Y	10/4/2014	1555	4.26	4,124.946000	6.0350	3:53:20 PM	6.0426	6.1250	5.9428	5.9058
SPTB 10-03	SPTB1014J037	12.2500	4.5Y	10/14/2014	1565	4.29					6.1378	5.9583	5.9200
FXTN 10-36	PIBD1015B367	12.3750	5Y	2/24/2015	1698	4.65					6.3082	6.1649	6.1089
FXTN 05-68	PIBD0515E685	6.3750	5Y	5/13/2015	1776	4.87	304.444500	6.2250	11:50:53 AM	6.2250	6.4081	6.2860	6.2197
FXTN 07-47 *	PIBD0715E477	8.3750	5Y	5/22/2015	1785	4.89	1,900.000000	6.2250	3:48:04 PM	6.2337	6.4196	6.3000	6.2325
FXTN 10-37	PIBD1015H370	11.8750	5.5Y	8/25/2015	1880	5.15					6.5438	6.4267	6.3715
FXTN 10-38	PIBD1015L384	10.1250	5.5Y	12/15/2015	1992	5.46					6.6903	6.5761	6.5353
FXTN 10-39	PIBD1016A393	9.2500	6Y	1/12/2016	2020	5.53					6.7269	6.6135	6.5762
FXTN 07-48	PIBD0716A488	7.0000	6Y	1/27/2016	2035	5.58	7,404.450000	6.5500	4:06:38 PM	6.5982	6.7465	6.6335	6.5982
FXTN 10-40	PIBD1016C407	7.5000	6Y	3/30/2016	2098	5.75					6.7946	6.6823	6.6528
FXTN 10-41	PIBD1016D416	7.0000	6Y	4/27/2016	2126	5.82					6.8159	6.7041	6.6770
FXTN 10-42	PIBD1016I420	9.1250	6.5Y	9/4/2016	2256	6.18	3,517.827000	6.7500	3:51:11 PM	6.7896	6.9150	6.8049	6.7896
RTB 07-01	PIID0716I018	7.0000	6.5Y	9/24/2016	2276	6.24					6.9454	6.8169	6.8017
FXTN 10-43	PIBD1016K436	6.2500	6.5Y	11/16/2016	2329	6.38					7.0260	6.8486	6.8336
FXTN 07-49	PIBD0717C493	7.0000	7Y	3/31/2017	2464	6.75	2,969.000000	6.9155	3:59:29 PM	6.9293	7.2312	6.9295	6.9149
FXTN 20-01 *	PIBD2017D011	14.3750	7Y	4/24/2017	2488	6.82					7.2677	6.9439	6.9293
FXTN 10-44	PIBD1017H447	7.7500	7.5Y	8/23/2017	2609	7.15					7.3472	7.0445	7.0287
FXTN 10-45	PIBD1018A451	5.8750	8Y	1/31/2018	2770	7.59	15.000000	7.1000	11:20:23 AM	7.1000	7.4529	7.1783	7.1609
FXTN 10-47	PIBD1018K478	8.8750	8.5Y	11/20/2018	3063	8.39					7.6454	7.4218	7.4014
FXTN 10-48	PIBD1019B485	7.8750	9Y	2/19/2019	3154	8.64	975.680000	7.5000	3:33:17 PM	7.5369	7.7051	7.4975	7.4761
FXTN 10-50 *	PIBD1020B508	7.7500	10Y	2/18/2020	3518	9.64					7.9442	7.8000	7.7750
FXTN 20-02	PIBD2022C021	15.0000	12Y	3/14/2022	4273	11.71					8.1344	7.9912	7.9511
FXTN 20-03	PIBD2022J033	12.7500	13Y	10/17/2022	4490	12.30					8.1890	8.0462	8.0017
FXTN 20-04	PIBD2023B048	13.0000	13Y	2/20/2023	4616	12.65					8.2207	8.0781	8.0311
FXTN 20-05	PIBD2023E054	11.8750	13Y	5/29/2023	4714	12.92					8.2454	8.1029	8.0540
FXTN 20-06	PIBD2023J068	11.3750	14Y	10/23/2023	4861	13.32					8.2824	8.1401	8.0883
FXTN 20-07	PIBD2024F075	12.3750	14Y	6/3/2024	5085	13.93					8.3388	8.1969	8.1405
FXTN 20-08	PIBD2024H086	12.8750	15Y	8/5/2024	5148	14.10					8.3547	8.2128	8.1552
FXTN 20-09	PIBD2024K091	13.7500	15Y	11/11/2024	5246	14.37					8.3794	8.2376	8.1781
FXTN 20-10	PIBD2025D103	12.1250	15Y	4/14/2025	5400	14.79					8.4182	8.2766	8.2140
FXTN 20-11	PIBD2025J116	12.1250	16Y	10/20/2025	5589	15.31					8.4658	8.3245	8.2581
FXTN 25-01	PIBD2525K015	18.2500	16Y	11/29/2025	5629	15.42					8.4758	8.3346	8.2674
FXTN 20-12	PIBD2026A122	10.2500	16Y	1/19/2026	5680	15.56					8.4887	8.3476	8.2793
FXTN 20-13	PIBD2026L139	8.0000	17Y	12/7/2026	6002	16.44					8.5698	8.4291	8.3544
FXTN 20-14	PIBD2027I140	8.6250	18Y	9/6/2027	6275	17.19					8.6385	8.4983	8.4181
FXTN 20-15	PIBD2028L151	9.5000	19Y	12/4/2028	6730	18.44	100.000000	8.5600	11:54:06 AM	8.5600	8.7531	8.6135	8.5243
FXTN 20-16 *	PIBD2030E166	8.7500	20Y	5/27/2030	7269	19.92					8.8888	8.7500	8.6500
FXTN 25-02	PIBD2530G029	12.5000	21Y	7/28/2030	7331	20.08					8.8970	8.7594	8.6624
FXTN 25-03	PIBD2531A032	11.2500	21Y	1/26/2031	7513	20.58					8.9211	8.7868	8.6989
FXTN 25-04	PIBD2531J042	9.3750	22Y	10/5/2031	7765	21.27					8.9543	8.8249	8.7493

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FXTN 25-05	PIBD2532K057	8.5000	23Y	11/29/2032	8186	22.43					9.0099	8.8884	8.8336
FXTN 25-06 *	PIBD2534K062	9.2500	25Y	11/5/2034	8892	24.36					9.1031	8.9950	8.9750