

Interpolated Bonds
July 15, 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	4	0.01					4.0069	4.0047	4.0047
FXTN 05-59	PIBD0510G595	10.7500	<1M	7/21/2010	5	0.01					4.0092	4.0063	4.0063
RTB 03-05	PIID0310H057	6.8750	<1M	8/1/2010	16	0.04					4.0344	4.0234	4.0234
FXTN 10-22	PIBD1010H228	14.6250	<1M	8/10/2010	25	0.07					4.0551	4.0375	4.0375
FXTN 10-23	PIBD1010I236	14.6250	2M	9/1/2010	47	0.13					4.0767	4.0475	4.0475
RTB 05-04	PIID0510H043	10.6250	2M	9/8/2010	54	0.15	0.100000	4.3750	11:19:49 AM	4.3750	4.0784	4.0463	4.0463
FXTN 05-60	PIBD0510I600	10.8750	2M	9/22/2010	68	0.19					4.0816	4.0438	4.0438
FXTN 05-61	PIBD0510L615	9.3750	5M	12/1/2010	138	0.38					4.1955	4.1531	4.1531
FXTN 10-26	PIBD1010L261	17.5000	5M	12/21/2010	158	0.43					4.2399	4.1992	4.1992
FXTN 03-17	PIBD0311A175	5.3750	6M	1/17/2011	185	0.51					4.3024	4.2630	4.2630
FXTN 10-27	PIBD1011A278	17.5000	6M	1/18/2011	186	0.51					4.3051	4.2657	4.2657
FXTN 07-35	PIBD0711A354	11.0000	7M	1/22/2011	190	0.52					4.3159	4.2761	4.2761
FXTN 05-62	PIBD0511C622	8.5000	8M	3/3/2011	230	0.63	556.857000	4.5000	3:22:49 PM	4.5186	4.4241	4.3805	4.3805
FXTN 07-36	PIBD0711D360	12.0000	9M	4/15/2011	273	0.75					4.5404	4.4927	4.4927
FXTN 05-63	PIBD0511F638	10.6250	11M	6/22/2011	341	0.93					4.7243	4.6702	4.6702
FXTN 07-37	PIBD0711G376	12.0000	1.5Y	7/22/2011	371	1.02					4.7957	4.7335	4.7312
RTB 03-06	PIID0311G065	8.5000	1.5Y	7/31/2011	380	1.04	2.200000	4.9000	2:24:58 PM	4.4453	4.8102	4.7421	4.7374
SPTB 10-01	SPTB1011I016	15.5000	1.5Y	9/20/2011	431	1.18					4.8924	4.7904	4.7726
FXTN 10-28	PIBD1011J288	16.5000	1.5Y	10/11/2011	452	1.24					4.9263	4.8103	4.7871
FXTN 05-64	PIBD0511J642	7.2500	1.5Y	10/19/2011	460	1.26					4.9392	4.8179	4.7926
RTB 05-05	PIID0511L054	5.8750	1.5Y	12/6/2011	508	1.39					5.0166	4.8634	4.8257
FXTN 04-19	PIBD0411L191	5.8750	1.5Y	12/13/2011	515	1.41	0.710000	4.7750	12:15:04 PM	4.7750	5.0279	4.8701	4.8305
FXTN 03-18	PIBD0312A182	5.8750	1.5Y	1/8/2012	541	1.48					5.0698	4.8947	4.8484
SPTB 10-02	SPTB1012A021	14.0000	2Y	1/31/2012	564	1.55					5.1069	4.9166	4.8643
FXTN 05-65	PIBD0512B658	5.7500	2Y	2/21/2012	585	1.60	200.000000	4.9250	3:50:04 PM	4.9250	5.1408	4.9365	4.8788
FXTN 10-29	PIBD1012D291	13.0000	2Y	4/25/2012	649	1.78					5.2440	4.9972	4.9229
FXTN 07-39 *	PIBD0712D395	11.5000	2Y	4/28/2012	652	1.79					5.2488	5.0000	4.9250
RTB 05-06	PIID0512H067	7.1250	2.5Y	8/1/2012	747	2.05					5.2738	5.0248	4.9749
FXTN 07-40	PIBD0712H408	11.3750	2.5Y	8/18/2012	764	2.09					5.2783	5.0292	4.9839
RTB 03-07	PIID0312I070	5.2500	2.5Y	9/24/2012	801	2.19	118.264000	5.0750	3:58:44 PM	5.1779	5.2880	5.0389	5.0033
FXTN 10-30	PIBD1012J302	12.1250	2.5Y	10/17/2012	824	2.26					5.2941	5.0449	5.0154
FXTN 07-41	PIBD0712K413	10.5000	2.5Y	11/17/2012	855	2.34					5.3022	5.0530	5.0317
FXTN 07-42	PIBD0713A421	9.0000	2.5Y	1/5/2013	904	2.48					5.3151	5.0658	5.0575
FXTN 03-19	PIBD0313A199	5.2500	2.5Y	1/7/2013	906	2.48					5.3157	5.0663	5.0585
FXTN 07-43	PIBD0713C438	8.7500	3Y	3/3/2013	961	2.63	2,463.688000	5.1500	4:06:44 PM	5.1495	5.3301	5.0807	5.0875
FXTN 05-66	PIBD0513C664	6.6250	3Y	3/13/2013	971	2.66					5.3327	5.0833	5.0927
FXTN 10-31	PIBD1013C316	12.7500	3Y	3/27/2013	985	2.70					5.3364	5.0869	5.1001
FXTN 10-32	PIBD1013E320	11.7500	3Y	5/15/2013	1034	2.83					5.3493	5.0997	5.1258
FXTN 07-44 *	PIBD0713F446	9.6250	3Y	6/29/2013	1079	2.96					5.3612	5.1115	5.1495
RTB 05-07	PIID0513G075	9.0000	3.5Y	7/31/2013	1111	3.04					5.3824	5.1365	5.1711
FXTN 10-33	PIBD1013J337	11.0000	3.5Y	10/9/2013	1181	3.24					5.4289	5.1913	5.2184
FXTN 07-45	PIBD0713K457	7.1250	3.5Y	11/2/2013	1205	3.30					5.4448	5.2100	5.2346
FXTN 05-67	PIBD0514A673	6.2500	4Y	1/27/2014	1291	3.54	5,250.000000	5.4000	4:12:57 PM	5.4068	5.5020	5.2773	5.2927

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FXTN 10-34	PIBD1014C341	12.3750	4Y	3/25/2014	1348	3.69					5.5398	5.3219	5.3312
FXTN 10-35 *	PIBD1014G356	12.7500	4Y	7/15/2014	1460	4.00					5.6142	5.4095	5.4068
RTB 05-08	PIID0514I080	6.2500	4.5Y	9/24/2014	1531	4.19	3,092.505000	5.7650	3:50:57 PM	5.7808	5.7586	5.5774	5.5708
FXTN 07-46	PIBD0714J466	6.5000	4.5Y	10/4/2014	1541	4.22	813.600000	5.7900	3:55:50 PM	5.8023	5.7789	5.6010	5.5939
SPTB 10-03	SPTB1014J037	12.2500	4.5Y	10/14/2014	1551	4.25					5.7992	5.6247	5.6170
FXTN 10-36	PIBD1015B367	12.3750	5Y	2/24/2015	1684	4.61					6.0697	5.9392	5.9241
FXTN 05-68	PIBD0515E685	6.3750	5Y	5/13/2015	1762	4.83					6.2282	6.1237	6.1042
FXTN 07-47 *	PIBD0715E477	8.3750	5Y	5/22/2015	1771	4.85	0.182000	5.9500	2:37:00 PM	5.9500	6.2465	6.1450	6.1250
FXTN 10-37	PIBD1015H370	11.8750	5.5Y	8/25/2015	1866	5.11					6.2435	6.1402	6.1279
FXTN 10-38	PIBD1015L384	10.1250	5.5Y	12/15/2015	1978	5.42					6.2399	6.1346	6.1313
FXTN 10-39	PIBD1016A393	9.2500	5.5Y	1/12/2016	2006	5.50					6.2389	6.1332	6.1321
FXTN 07-48	PIBD0716A488	7.0000	6Y	1/27/2016	2021	5.54	450.700000	6.1000	3:21:08 PM	6.1345	6.2385	6.1325	6.1326
FXTN 10-40	PIBD1016C407	7.5000	6Y	3/30/2016	2084	5.71					6.3017	6.1772	6.1770
FXTN 10-41	PIBD1016D416	7.0000	6Y	4/27/2016	2112	5.79					6.3298	6.1970	6.1968
FXTN 10-42	PIBD1016I420	9.1250	6.5Y	9/4/2016	2242	6.14	981.000000	6.3000	3:24:51 PM	6.2884	6.4604	6.2892	6.2884
RTB 07-01	PIID0716I018	7.0000	6.5Y	9/24/2016	2262	6.20					6.5241	6.3117	6.3121
FXTN 10-43	PIBD1016K436	6.2500	6.5Y	11/16/2016	2315	6.34					6.6929	6.3712	6.3747
FXTN 07-49	PIBD0717C493	7.0000	7Y	3/31/2017	2450	6.71	200.000000	6.5750	11:49:19 AM	6.5625	7.1228	6.5230	6.5341
FXTN 20-01 *	PIBD2017D011	14.3750	7Y	4/24/2017	2474	6.78					7.1992	6.5500	6.5625
FXTN 10-44	PIBD1017H447	7.7500	7.5Y	8/23/2017	2595	7.11					7.2483	6.6386	6.6490
FXTN 10-45	PIBD1018A451	5.8750	8Y	1/31/2018	2756	7.55	50.000000	7.0500	3:11:36 PM	7.0500	7.3135	6.7564	6.7642
FXTN 10-47	PIBD1018K478	8.8750	8.5Y	11/20/2018	3049	8.35					7.4322	6.9709	6.9737
FXTN 10-48	PIBD1019B485	7.8750	9Y	2/19/2019	3140	8.60	1,071.564000	7.2000	3:58:39 PM	7.2406	7.4691	7.0376	7.0388
FXTN 10-50 *	PIBD1020B508	7.7500	10Y	2/18/2020	3504	9.60	228.000000	7.2000	3:13:13 PM	7.2991	7.6165	7.3040	7.2991
FXTN 20-02	PIBD2022C021	15.0000	12Y	3/14/2022	4259	11.67					7.8191	7.5325	7.5284
FXTN 20-03	PIBD2022J033	12.7500	13Y	10/17/2022	4476	12.26					7.8774	7.5982	7.5943
FXTN 20-04	PIBD2023B048	13.0000	13Y	2/20/2023	4602	12.61					7.9112	7.6363	7.6326
FXTN 20-05	PIBD2023E054	11.8750	13Y	5/29/2023	4700	12.88					7.9375	7.6660	7.6623
FXTN 20-06	PIBD2023J068	11.3750	14Y	10/23/2023	4847	13.28					7.9769	7.7105	7.7070
FXTN 20-07	PIBD2024F075	12.3750	14Y	6/3/2024	5071	13.89					8.0370	7.7783	7.7750
FXTN 20-08	PIBD2024H086	12.8750	15Y	8/5/2024	5134	14.07					8.0539	7.7973	7.7941
FXTN 20-09	PIBD2024K091	13.7500	15Y	11/11/2024	5232	14.33					8.0802	7.8270	7.8239
FXTN 20-10	PIBD2025D103	12.1250	15Y	4/14/2025	5386	14.76					8.1216	7.8736	7.8707
FXTN 20-11	PIBD2025J116	12.1250	16Y	10/20/2025	5575	15.27					8.1723	7.9308	7.9281
FXTN 25-01	PIBD2525K015	18.2500	16Y	11/29/2025	5615	15.38					8.1830	7.9429	7.9402
FXTN 20-12	PIBD2026A122	10.2500	16Y	1/19/2026	5666	15.52					8.1967	7.9583	7.9557
FXTN 20-13	PIBD2026L139	8.0000	17Y	12/7/2026	5988	16.41					8.2831	8.0558	8.0535
FXTN 20-14	PIBD2027I140	8.6250	18Y	9/6/2027	6261	17.15					8.3563	8.1384	8.1364
FXTN 20-15	PIBD2028L151	9.5000	19Y	12/4/2028	6716	18.40					8.4784	8.2761	8.2746
FXTN 20-16 *	PIBD2030E166	8.7500	20Y	5/27/2030	7255	19.88	949.151000	8.4500	3:59:33 PM	8.4383	8.6231	8.4392	8.4383
FXTN 25-02	PIBD2530G029	12.5000	21Y	7/28/2030	7317	20.05					8.6395	8.4587	8.4579
FXTN 25-03	PIBD2531A032	11.2500	21Y	1/26/2031	7499	20.55					8.6875	8.5160	8.5153
FXTN 25-04	PIBD2531J042	9.3750	22Y	10/5/2031	7751	21.24					8.7541	8.5953	8.5947

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FXTN 25-05	PIBD2532K057	8.5000	23Y	11/29/2032	8172	22.39					8.8654	8.7278	8.7274
FXTN 25-06 *	PIBD2534K062	9.2500	25Y	11/5/2034	8878	24.32					9.0519	8.9500	8.9500