

**Interpolated Bonds**  
**July 09, 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	8	0.02					4.0079	4.0122	4.0041
FXTN 05-59	PIBD0510G595	10.7500	<1M	7/21/2010	9	0.02	3.824000	3.8750	11:57:54 AM	3.8750	4.0090	4.0140	4.0047
RTB 03-05	PIID0310H057	6.8750	<1M	8/1/2010	20	0.05	47.866000	4.0500	11:02:50 AM	3.8254	4.0213	4.0332	4.0111
FXTN 10-22	PIBD1010H228	14.6250	<1M	8/10/2010	29	0.08					4.0314	4.0489	4.0164
FXTN 10-23	PIBD1010I236	14.6250	2M	9/1/2010	51	0.14					4.0471	4.0409	4.0095
RTB 05-04	PIID0510H043	10.6250	2M	9/8/2010	58	0.16					4.0505	4.0299	4.0038
FXTN 05-60	PIBD0510I600	10.8750	2M	9/22/2010	72	0.20					4.0572	4.0080	3.9923
FXTN 05-61	PIBD0510L615	9.3750	5M	12/1/2010	142	0.39					4.2025	4.1231	4.1231
FXTN 10-26	PIBD1010L261	17.5000	5M	12/21/2010	162	0.44					4.2577	4.1835	4.1835
FXTN 03-17	PIBD0311A175	5.3750	6M	1/17/2011	189	0.52					4.3307	4.2580	4.2580
FXTN 10-27	PIBD1011A278	17.5000	6M	1/18/2011	190	0.52					4.3332	4.2596	4.2596
FXTN 07-35	PIBD0711A354	11.0000	7M	1/22/2011	194	0.53					4.3430	4.2661	4.2660
FXTN 05-62	PIBD0511C622	8.5000	8M	3/3/2011	234	0.64	8.440000	4.4000	10:08:18 AM	4.4000	4.4412	4.3303	4.3302
FXTN 07-36	PIBD0711D360	12.0000	9M	4/15/2011	277	0.76					4.5467	4.3994	4.3991
FXTN 05-63	PIBD0511F638	10.6250	1Y	6/22/2011	345	0.95					4.7136	4.5087	4.5081
FXTN 07-37	PIBD0711G376	12.0000	1.5Y	7/22/2011	375	1.03					4.7686	4.5600	4.5504
RTB 03-06	PIID0311G065	8.5000	1.5Y	7/31/2011	384	1.05	0.240000	4.9000	2:45:38 PM	4.9000	4.7834	4.5757	4.5626
SPTB 10-01	SPTB1011I016	15.5000	1.5Y	9/20/2011	435	1.19					4.8673	4.6647	4.6315
FXTN 10-28	PIBD1011J288	16.5000	1.5Y	10/11/2011	456	1.25					4.9018	4.7013	4.6598
FXTN 05-64	PIBD0511J642	7.2500	1.5Y	10/19/2011	464	1.27					4.9150	4.7152	4.6707
RTB 05-05	PIID0511L054	5.8750	1.5Y	12/6/2011	512	1.40					4.9939	4.7989	4.7355
FXTN 04-19	PIBD0411L191	5.8750	1.5Y	12/13/2011	519	1.42	5.187000	4.7750	11:01:46 AM	4.7750	5.0054	4.8111	4.7449
FXTN 03-18	PIBD0312A182	5.8750	1.5Y	1/8/2012	545	1.49					5.0482	4.8565	4.7801
SPTB 10-02	SPTB1012A021	14.0000	2Y	1/31/2012	568	1.56					5.0860	4.8966	4.8111
FXTN 05-65	PIBD0512B658	5.7500	2Y	2/21/2012	589	1.61	95.618000	4.9300	3:43:52 PM	4.9300	5.1206	4.9332	4.8395
FXTN 10-29	PIBD1012D291	13.0000	2Y	4/25/2012	653	1.79					5.2258	5.0448	4.9259
FXTN 07-39 *	PIBD0712D395	11.5000	2Y	4/28/2012	656	1.80					5.2308	5.0500	4.9300
RTB 05-06	PIID0512H067	7.1250	2.5Y	8/1/2012	751	2.06					5.2742	5.0806	4.9873
FXTN 07-40	PIBD0712H408	11.3750	2.5Y	8/18/2012	768	2.10					5.2819	5.0861	4.9975
RTB 03-07	PIID0312I070	5.2500	2.5Y	9/24/2012	805	2.21	9.800000	5.0250	11:11:42 AM	5.0250	5.2988	5.0980	5.0198
FXTN 10-30	PIBD1012J302	12.1250	2.5Y	10/17/2012	828	2.27					5.3093	5.1054	5.0337
FXTN 07-41	PIBD0712K413	10.5000	2.5Y	11/17/2012	859	2.35					5.3235	5.1154	5.0524
FXTN 07-42	PIBD0713A421	9.0000	2.5Y	1/5/2013	908	2.49					5.3459	5.1311	5.0820
FXTN 03-19	PIBD0313A199	5.2500	2.5Y	1/7/2013	910	2.49	0.100000	5.0500	11:21:19 AM	5.0500	5.3468	5.1318	5.0832
FXTN 07-43	PIBD0713C438	8.7500	3Y	3/3/2013	965	2.64	120.000000	5.1250	10:24:13 AM	5.1875	5.3719	5.1495	5.1163
FXTN 05-66	PIBD0513C664	6.6250	3Y	3/13/2013	975	2.67					5.3764	5.1527	5.1224
FXTN 10-31	PIBD1013C316	12.7500	3Y	3/27/2013	989	2.71					5.3828	5.1572	5.1308
FXTN 10-32	PIBD1013E320	11.7500	3Y	5/15/2013	1038	2.84					5.4052	5.1730	5.1604
FXTN 07-44 *	PIBD0713F446	9.6250	3Y	6/29/2013	1083	2.97					5.4258	5.1875	5.1875
RTB 05-07	PIID0513G075	9.0000	3.5Y	7/31/2013	1115	3.05	0.271000	5.1000	10:21:31 AM	5.1000	5.4583	5.2221	5.2228
FXTN 10-33	PIBD1013J337	11.0000	3.5Y	10/9/2013	1185	3.25					5.5293	5.2978	5.3001
FXTN 07-45	PIBD0713K457	7.1250	3.5Y	11/2/2013	1209	3.31	0.955000	5.5250	11:23:50 AM	5.5250	5.5537	5.3237	5.3265
FXTN 05-67	PIBD0514A673	6.2500	4Y	1/27/2014	1295	3.55	4,255.352733	5.5000	4:15:00 PM	5.4844	5.6410	5.4167	5.4215

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FXTN 10-34 *	PIBD1014C341	12.3750	4Y	3/25/2014	1352	3.70					5.6988	5.4783	5.4844
FXTN 10-35	PIBD1014G356	12.7500	4.5Y	7/15/2014	1464	4.01					5.8813	5.6495	5.6540
RTB 05-08	PIID0514I080	6.2500	4.5Y	9/24/2014	1535	4.21	1,006.000000	5.8000	12:11:17 PM	5.8547	5.9970	5.7581	5.7615
FXTN 07-46	PIBD0714J466	6.5000	4.5Y	10/4/2014	1545	4.23	300.000000	5.9500	10:02:50 AM	5.9083	6.0133	5.7734	5.7766
SPTB 10-03	SPTB1014J037	12.2500	4.5Y	10/14/2014	1555	4.26					6.0296	5.7886	5.7918
FXTN 10-36	PIBD1015B367	12.3750	5Y	2/24/2015	1688	4.62					6.2463	5.9920	5.9932
FXTN 05-68	PIBD0515E685	6.3750	5Y	5/13/2015	1766	4.84					6.3734	6.1112	6.1113
FXTN 07-47 *	PIBD0715E477	8.3750	5Y	5/22/2015	1775	4.86	400.000000	6.1750	9:48:35 AM	6.1249	6.3881	6.1249	6.1249
FXTN 10-37	PIBD1015H370	11.8750	5.5Y	8/25/2015	1870	5.12					6.3985	6.1669	6.1688
FXTN 10-38	PIBD1015L384	10.1250	5.5Y	12/15/2015	1982	5.43					6.4107	6.2164	6.2205
FXTN 10-39	PIBD1016A393	9.2500	6Y	1/12/2016	2010	5.51					6.4137	6.2288	6.2335
FXTN 07-48	PIBD0716A488	7.0000	6Y	1/27/2016	2025	5.55	4,348.739253	6.2900	4:06:55 PM	6.2404	6.4154	6.2354	6.2404
FXTN 10-40	PIBD1016C407	7.5000	6Y	3/30/2016	2088	5.72					6.4637	6.2923	6.2963
FXTN 10-41	PIBD1016D416	7.0000	6Y	4/27/2016	2116	5.80					6.4852	6.3175	6.3212
FXTN 10-42	PIBD1016I420	9.1250	6.5Y	9/4/2016	2246	6.15	2,611.000000	6.5100	11:57:05 AM	6.4366	6.5850	6.4349	6.4366
RTB 07-01	PIID0716I018	7.0000	6.5Y	9/24/2016	2266	6.21	6.227000	6.7500	3:10:09 PM	6.4338	6.6390	6.4565	6.4581
FXTN 10-43	PIBD1016K436	6.2500	6.5Y	11/16/2016	2319	6.35					6.7821	6.5138	6.5150
FXTN 07-49	PIBD0717C493	7.0000	7Y	3/31/2017	2454	6.72	1,055.000000	6.7000	11:32:29 AM	6.6857	7.1467	6.6597	6.6599
FXTN 20-01 *	PIBD2017D011	14.3750	7Y	4/24/2017	2478	6.79					7.2115	6.6856	6.6857
FXTN 10-44	PIBD1017H447	7.7500	7.5Y	8/23/2017	2599	7.12					7.2732	6.7695	6.7691
FXTN 10-45	PIBD1018A451	5.8750	8Y	1/31/2018	2760	7.56					7.3553	6.8812	6.8800
FXTN 10-47	PIBD1018K478	8.8750	8.5Y	11/20/2018	3053	8.36					7.5046	7.0844	7.0820
FXTN 10-48	PIBD1019B485	7.8750	9Y	2/19/2019	3144	8.61	51.877000	7.1250	11:12:16 AM	7.2503	7.5510	7.1475	7.1447
FXTN 10-50 *	PIBD1020B508	7.7500	10Y	2/18/2020	3508	9.61	1,679.730000	7.2500	3:56:34 PM	7.3956	7.7365	7.3999	7.3956
FXTN 20-02	PIBD2022C021	15.0000	12Y	3/14/2022	4263	11.68					7.9254	7.6314	7.6150
FXTN 20-03	PIBD2022J033	12.7500	13Y	10/17/2022	4480	12.27					7.9796	7.6979	7.6781
FXTN 20-04	PIBD2023B048	13.0000	13Y	2/20/2023	4606	12.62					8.0111	7.7365	7.7147
FXTN 20-05	PIBD2023E054	11.8750	13Y	5/29/2023	4704	12.89					8.0356	7.7666	7.7432
FXTN 20-06	PIBD2023J068	11.3750	14Y	10/23/2023	4851	13.29					8.0724	7.8117	7.7859
FXTN 20-07	PIBD2024F075	12.3750	14Y	6/3/2024	5075	13.90					8.1284	7.8804	7.8510
FXTN 20-08	PIBD2024H086	12.8750	15Y	8/5/2024	5138	14.08					8.1442	7.8997	7.8693
FXTN 20-09	PIBD2024K091	13.7500	15Y	11/11/2024	5236	14.35					8.1687	7.9297	7.8978
FXTN 20-10	PIBD2025D103	12.1250	15Y	4/14/2025	5390	14.77					8.2072	7.9769	7.9426
FXTN 20-11	PIBD2025J116	12.1250	16Y	10/20/2025	5579	15.28					8.2545	8.0349	7.9975
FXTN 25-01	PIBD2525K015	18.2500	16Y	11/29/2025	5619	15.39					8.2645	8.0472	8.0092
FXTN 20-12	PIBD2026A122	10.2500	16Y	1/19/2026	5670	15.53					8.2772	8.0628	8.0240
FXTN 20-13	PIBD2026L139	8.0000	17Y	12/7/2026	5992	16.42					8.3578	8.1615	8.1176
FXTN 20-14	PIBD2027I140	8.6250	18Y	9/6/2027	6265	17.16					8.4260	8.2452	8.1969
FXTN 20-15	PIBD2028L151	9.5000	19Y	12/4/2028	6720	18.41					8.5398	8.3847	8.3292
FXTN 20-16 *	PIBD2030E166	8.7500	20Y	5/27/2030	7259	19.89	233.463000	8.5000	3:33:13 PM	8.4859	8.6746	8.5500	8.4859
FXTN 25-02	PIBD2530G029	12.5000	21Y	7/28/2030	7321	20.06					8.6917	8.5672	8.5055
FXTN 25-03	PIBD2531A032	11.2500	21Y	1/26/2031	7503	20.56					8.7417	8.6177	8.5632
FXTN 25-04	PIBD2531J042	9.3750	22Y	10/5/2031	7755	21.25					8.8111	8.6875	8.6430

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FXTN 25-05	PIBD2532K057	8.5000	23Y	11/29/2032	8176	22.40					8.9269	8.8043	8.7764
FXTN 25-06 *	PIBD2534K062	9.2500	25Y	11/5/2034	8882	24.33					9.1212	9.0000	9.0000