

Interpolated Bonds
August 10, 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 10-23	PIBD1010I236	14.6250	<1M	9/1/2010	21	0.06					4.0509	4.0147	3.9412
RTB 05-04	PIID0510H043	10.6250	1M	9/8/2010	28	0.08	1.800000	4.5000	2:47:00 PM	4.5000	4.0687	4.0199	3.9206
FXTN 05-60	PIBD0510I600	10.8750	1M	9/22/2010	42	0.12					4.0918	4.0102	3.9021
FXTN 05-61	PIBD0510L615	9.3750	4M	12/1/2010	112	0.31					4.1803	3.9975	3.9950
FXTN 10-26	PIBD1010L261	17.5000	5M	12/21/2010	132	0.36					4.2294	4.0839	4.0693
FXTN 03-17	PIBD0311A175	5.3750	5M	1/17/2011	159	0.44					4.2955	4.2006	4.1696
FXTN 10-27	PIBD1011A278	17.5000	5M	1/18/2011	160	0.44					4.2980	4.2049	4.1733
FXTN 07-35	PIBD0711A354	11.0000	5M	1/22/2011	164	0.45					4.3078	4.2222	4.1882
FXTN 05-62	PIBD0511C622	8.5000	7M	3/3/2011	204	0.56	2.997000	4.4000	3:33:15 PM	4.4000	4.3887	4.3236	4.2818
FXTN 07-36	PIBD0711D360	12.0000	8M	4/15/2011	247	0.68					4.4604	4.3696	4.3341
FXTN 05-63	PIBD0511F638	10.6250	11M	6/22/2011	315	0.86					4.5740	4.4425	4.4167
FXTN 07-37	PIBD0711G376	12.0000	11M	7/22/2011	345	0.95					4.6240	4.4746	4.4531
RTB 03-06	PIID0311G065	8.5000	1Y	7/31/2011	354	0.97	0.500000	5.0000	3:00:54 PM	5.0000	4.6391	4.4843	4.4641
SPTB 10-01	SPTB1011I016	15.5000	1.5Y	9/20/2011	405	1.11					4.7415	4.5907	4.5638
FXTN 10-28	PIBD1011J288	16.5000	1.5Y	10/11/2011	426	1.17					4.7854	4.6397	4.6087
FXTN 05-64	PIBD0511J642	7.2500	1.5Y	10/19/2011	434	1.19					4.8021	4.6583	4.6258
RTB 05-05	PIID0511L054	5.8750	1.5Y	12/6/2011	482	1.32					4.9025	4.7703	4.7284
FXTN 04-19	PIBD0411L191	5.8750	1.5Y	12/13/2011	489	1.34					4.9171	4.7867	4.7433
FXTN 03-18	PIBD0312A182	5.8750	1.5Y	1/8/2012	515	1.41					4.9715	4.8473	4.7989
SPTB 10-02	SPTB1012A021	14.0000	1.5Y	1/31/2012	538	1.47					5.0196	4.9010	4.8480
FXTN 05-65	PIBD0512B658	5.7500	2Y	2/21/2012	559	1.53	163.783000	4.8250	3:37:14 PM	4.8929	5.0635	4.9500	4.8929
FXTN 10-29	PIBD1012D291	13.0000	2Y	4/25/2012	623	1.71					5.1083	5.0191	4.9747
FXTN 07-39	PIBD0712D395	11.5000	2Y	4/28/2012	626	1.72					5.1104	5.0224	4.9786
RTB 05-06 *	PIID0512H067	7.1250	2Y	8/1/2012	721	1.98	4.343000	4.9500	2:55:51 PM	4.9500	5.1769	5.1250	5.1000
FXTN 07-40	PIBD0712H408	11.3750	2.5Y	8/18/2012	738	2.02					5.1818	5.1254	5.1008
RTB 03-07	PIID0312I070	5.2500	2.5Y	9/24/2012	775	2.12	306.896000	5.0000	3:59:20 PM	5.1459	5.1923	5.1262	5.1025
FXTN 10-30	PIBD1012J302	12.1250	2.5Y	10/17/2012	798	2.19					5.1988	5.1267	5.1036
FXTN 07-41	PIBD0712K413	10.5000	2.5Y	11/17/2012	829	2.27					5.2076	5.1274	5.1050
FXTN 07-42	PIBD0713A421	9.0000	2.5Y	1/5/2013	878	2.41					5.2215	5.1286	5.1073
FXTN 03-19	PIBD0313A199	5.2500	2.5Y	1/7/2013	880	2.41	1.782000	5.0000	12:50:59 PM	5.0000	5.2221	5.1286	5.1074
FXTN 07-43	PIBD0713C438	8.7500	3Y	3/3/2013	935	2.56	367.210000	5.1000	3:33:54 PM	5.1099	5.2377	5.1298	5.1099
FXTN 05-66	PIBD0513C664	6.6250	3Y	3/13/2013	945	2.59					5.2474	5.1429	5.1193
FXTN 10-31	PIBD1013C316	12.7500	3Y	3/27/2013	959	2.63					5.2610	5.1611	5.1323
FXTN 10-32	PIBD1013E320	11.7500	3Y	5/15/2013	1008	2.76	60.000000	5.2500	3:28:53 PM	5.2500	5.3084	5.2248	5.1781
FXTN 07-44	PIBD0713F446	9.6250	3Y	6/29/2013	1053	2.88					5.3521	5.2834	5.2201
RTB 05-07 *	PIID0513G075	9.0000	3Y	7/31/2013	1085	2.97					5.3831	5.3250	5.2500
FXTN 10-33	PIBD1013J337	11.0000	3.5Y	10/9/2013	1155	3.16					5.4104	5.3348	5.2857
FXTN 07-45	PIBD0713K457	7.1250	3.5Y	11/2/2013	1179	3.23					5.4197	5.3382	5.2979
FXTN 05-67	PIBD0514A673	6.2500	3.5Y	1/27/2014	1265	3.47	20,217.573000	5.3300	4:14:38 PM	5.3418	5.4533	5.3503	5.3418
FXTN 10-34	PIBD1014C341	12.3750	4Y	3/25/2014	1322	3.62					5.5773	5.4851	5.4710
FXTN 10-35 *	PIBD1014G356	12.7500	4Y	7/15/2014	1434	3.93					5.8212	5.7500	5.7250
RTB 05-08	PIID0514I080	6.2500	4.5Y	9/24/2014	1505	4.12	3,412.344000	5.6350	4:02:59 PM	5.6353	5.8756	5.7934	5.7674
FXTN 07-46	PIBD0714J466	6.5000	4.5Y	10/4/2014	1515	4.15	100.000000	5.6500	10:37:39 AM	5.6600	5.8833	5.7995	5.7734

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SPTB 10-03	SPTB1014J037	12.2500	4.5Y	10/14/2014	1525	4.18					5.8909	5.8056	5.7794
FXTN 10-36	PIBD1015B367	12.3750	5Y	2/24/2015	1658	4.54	0.953000	5.8500	2:57:43 PM	5.8500	5.9929	5.8868	5.8589
FXTN 05-68	PIBD0515E685	6.3750	5Y	5/13/2015	1736	4.76					6.0527	5.9345	5.9056
FXTN 07-47 *	PIBD0715E477	8.3750	5Y	5/22/2015	1745	4.78	450.000000	5.8550	3:23:04 PM	5.9111	6.0596	5.9400	5.9109
FXTN 10-37	PIBD1015H370	11.8750	5.5Y	8/25/2015	1840	5.04					6.0910	5.9723	5.9084
FXTN 10-38	PIBD1015L384	10.1250	5.5Y	12/15/2015	1952	5.35					6.1281	6.0104	5.9054
FXTN 10-39	PIBD1016A393	9.2500	5.5Y	1/12/2016	1980	5.42					6.1373	6.0199	5.9046
FXTN 07-48	PIBD0716A488	7.0000	5.5Y	1/27/2016	1995	5.47	3,601.339000	5.9000	3:45:13 PM	5.9042	6.1423	6.0250	5.9042
FXTN 10-40	PIBD1016C407	7.5000	6Y	3/30/2016	2058	5.64					6.1761	6.0606	5.9322
FXTN 10-41	PIBD1016D416	7.0000	6Y	4/27/2016	2086	5.72					6.1911	6.0765	5.9446
FXTN 10-42	PIBD1016I420	9.1250	6.5Y	9/4/2016	2216	6.07	3,860.000000	6.0000	4:12:38 PM	6.0023	6.2608	6.1500	6.0023
RTB 07-01	PIID0716I018	7.0000	6.5Y	9/24/2016	2236	6.13	500.000000	6.1000	3:46:55 PM	6.1000	6.3338	6.1802	6.0445
FXTN 10-43	PIBD1016K436	6.2500	6.5Y	11/16/2016	2289	6.27					6.5273	6.2602	6.1562
FXTN 07-49	PIBD0717C493	7.0000	7Y	3/31/2017	2424	6.64	3,800.000000	6.4600	3:36:16 PM	6.4914	7.0201	6.4641	6.4408
FXTN 20-01 *	PIBD2017D011	14.3750	7Y	4/24/2017	2448	6.71					7.1077	6.5004	6.4914
FXTN 10-44	PIBD1017H447	7.7500	7.5Y	8/23/2017	2569	7.04					7.1452	6.5837	6.5718
FXTN 10-45	PIBD1018A451	5.8750	7.5Y	1/31/2018	2730	7.48					7.1951	6.6946	6.6788
FXTN 10-47	PIBD1018K478	8.8750	8.5Y	11/20/2018	3023	8.28					7.2859	6.8965	6.8735
FXTN 10-48	PIBD1019B485	7.8750	9Y	2/19/2019	3114	8.53	200.000000	7.0700	3:02:00 PM	7.0862	7.3141	6.9592	6.9340
FXTN 10-50 *	PIBD1020B508	7.7500	10Y	2/18/2020	3478	9.53	433.000000	7.1500	2:49:13 PM	7.1759	7.4269	7.2100	7.1759
FXTN 20-02	PIBD2022C021	15.0000	12Y	3/14/2022	4233	11.60					7.6634	7.4654	7.3793
FXTN 20-03	PIBD2022J033	12.7500	13Y	10/17/2022	4450	12.19					7.7314	7.5388	7.4377
FXTN 20-04	PIBD2023B048	13.0000	13Y	2/20/2023	4576	12.54					7.7708	7.5815	7.4716
FXTN 20-05	PIBD2023E054	11.8750	13Y	5/29/2023	4674	12.81					7.8015	7.6146	7.4980
FXTN 20-06	PIBD2023J068	11.3750	14Y	10/23/2023	4821	13.21					7.8476	7.6644	7.5376
FXTN 20-07	PIBD2024F075	12.3750	14Y	6/3/2024	5045	13.82					7.9177	7.7401	7.5980
FXTN 20-08	PIBD2024H086	12.8750	14Y	8/5/2024	5108	13.99					7.9374	7.7615	7.6149
FXTN 20-09	PIBD2024K091	13.7500	15Y	11/11/2024	5206	14.26					7.9681	7.7946	7.6413
FXTN 20-10	PIBD2025D103	12.1250	15Y	4/14/2025	5360	14.68					8.0164	7.8467	7.6828
FXTN 20-11	PIBD2025J116	12.1250	16Y	10/20/2025	5549	15.20					8.0756	7.9107	7.7337
FXTN 25-01	PIBD2525K015	18.2500	16Y	11/29/2025	5589	15.31					8.0881	7.9242	7.7445
FXTN 20-12	PIBD2026A122	10.2500	16Y	1/19/2026	5640	15.45					8.1041	7.9414	7.7582
FXTN 20-13	PIBD2026L139	8.0000	17Y	12/7/2026	5962	16.33					8.2049	8.0504	7.8449
FXTN 20-14	PIBD2027I140	8.6250	18Y	9/6/2027	6235	17.08					8.2904	8.1427	7.9185
FXTN 20-15	PIBD2028L151	9.5000	19Y	12/4/2028	6690	18.33					8.4329	8.2967	8.0410
FXTN 20-16	PIBD2030E166	8.7500	20Y	5/27/2030	7229	19.81	359.450000	8.1200	3:35:56 PM	8.2029	8.6017	8.4790	8.1862
FXTN 25-02 *	PIBD2530G029	12.5000	20Y	7/28/2030	7291	19.98					8.6212	8.5000	8.2029
FXTN 25-03	PIBD2531A032	11.2500	21Y	1/26/2031	7473	20.47					8.6638	8.5437	8.2812
FXTN 25-04	PIBD2531J042	9.3750	22Y	10/5/2031	7725	21.16					8.7227	8.6043	8.3897
FXTN 25-05	PIBD2532K057	8.5000	23Y	11/29/2032	8146	22.32					8.8213	8.7054	8.5710
FXTN 25-06 *	PIBD2534K062	9.2500	25Y	11/5/2034	8852	24.25					8.9865	8.8750	8.8750