

Interpolated Bonds
August 12, 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	19	0.05					4.0584	3.9500	3.9465
RTB 05-04	PIID0510H043	10.6250	1M	9/8/2010	26	0.07					4.0811	3.9306	3.9257
FXTN 05-60	PIBD0510I600	10.8750	1M	9/22/2010	40	0.11	2.409000	4.5000	3:32:46 PM	3.9015	4.1096	3.9347	3.9293
FXTN 05-61	PIBD0510L615	9.3750	4M	12/1/2010	110	0.30					4.1993	4.1280	4.1273
FXTN 10-26	PIBD1010L261	17.5000	5M	12/21/2010	130	0.36					4.2462	4.1547	4.1533
FXTN 03-17	PIBD0311A175	5.3750	5M	1/17/2011	157	0.43					4.3095	4.1908	4.1883
FXTN 10-27	PIBD1011A278	17.5000	5M	1/18/2011	158	0.43					4.3119	4.1921	4.1896
FXTN 07-35	PIBD0711A354	11.0000	5M	1/22/2011	162	0.44					4.3212	4.1975	4.1948
FXTN 05-62	PIBD0511C622	8.5000	7M	3/3/2011	202	0.55	128.479000	4.3000	3:31:45 PM	4.4712	4.3995	4.2672	4.2431
FXTN 07-36	PIBD0711D360	12.0000	8M	4/15/2011	245	0.67					4.4699	4.3567	4.2918
FXTN 05-63	PIBD0511F638	10.6250	11M	6/22/2011	313	0.86					4.5813	4.4981	4.3688
FXTN 07-37	PIBD0711G376	12.0000	11M	7/22/2011	343	0.94	2.100000	4.5750	2:37:25 PM	4.5750	4.6304	4.5605	4.4027
RTB 03-06	PIID0311G065	8.5000	1Y	7/31/2011	352	0.96					4.6452	4.5792	4.4129
SPTB 10-01	SPTB1011I016	15.5000	1.5Y	9/20/2011	403	1.10					4.7363	4.6326	4.4932
FXTN 10-28	PIBD1011J288	16.5000	1.5Y	10/11/2011	424	1.16					4.7747	4.6493	4.5285
FXTN 05-64	PIBD0511J642	7.2500	1.5Y	10/19/2011	432	1.18					4.7893	4.6557	4.5419
RTB 05-05	PIID0511L054	5.8750	1.5Y	12/6/2011	480	1.32	0.209000	5.0000	3:52:33 PM	5.0000	4.8768	4.6939	4.6226
FXTN 04-19	PIBD0411L191	5.8750	1.5Y	12/13/2011	487	1.33					4.8896	4.6994	4.6344
FXTN 03-18	PIBD0312A182	5.8750	1.5Y	1/8/2012	513	1.41					4.9370	4.7201	4.6781
SPTB 10-02	SPTB1012A021	14.0000	1.5Y	1/31/2012	536	1.47					4.9790	4.7384	4.7168
FXTN 05-65	PIBD0512B658	5.7500	2Y	2/21/2012	557	1.53	486.092000	4.7500	3:57:25 PM	4.7521	5.0173	4.7551	4.7521
FXTN 10-29	PIBD1012D291	13.0000	2Y	4/25/2012	621	1.70					5.0629	4.8815	4.8756
FXTN 07-39	PIBD0712D395	11.5000	2Y	4/28/2012	624	1.71					5.0650	4.8874	4.8814
RTB 05-06 *	PIID0512H067	7.1250	2Y	8/1/2012	719	1.97	54.439000	4.9500	3:06:28 PM	5.0648	5.1327	5.0750	5.0648
FXTN 07-40	PIBD0712H408	11.3750	2.5Y	8/18/2012	736	2.02					5.1370	5.0728	5.0619
RTB 03-07	PIID0312I070	5.2500	2.5Y	9/24/2012	773	2.12	1,010.294100	4.9501	3:43:59 PM	5.0395	5.1465	5.0682	5.0557
FXTN 10-30	PIBD1012J302	12.1250	2.5Y	10/17/2012	796	2.18					5.1523	5.0652	5.0518
FXTN 07-41	PIBD0712K413	10.5000	2.5Y	11/17/2012	827	2.27					5.1603	5.0613	5.0466
FXTN 07-42	PIBD0713A421	9.0000	2.5Y	1/5/2013	876	2.40					5.1728	5.0551	5.0384
FXTN 03-19	PIBD0313A199	5.2500	2.5Y	1/7/2013	878	2.41	1,107.697000	5.0000	3:47:20 PM	5.0587	5.1733	5.0548	5.0381
FXTN 07-43	PIBD0713C438	8.7500	3Y	3/3/2013	933	2.56	4,725.081500	5.0000	4:06:34 PM	5.0288	5.1873	5.0479	5.0288
FXTN 05-66	PIBD0513C664	6.6250	3Y	3/13/2013	943	2.58					5.1969	5.0513	5.0348
FXTN 10-31	PIBD1013C316	12.7500	3Y	3/27/2013	957	2.62					5.2104	5.0562	5.0433
FXTN 10-32	PIBD1013E320	11.7500	3Y	5/15/2013	1006	2.76					5.2577	5.0732	5.0728
FXTN 07-44	PIBD0713F446	9.6250	3Y	6/29/2013	1051	2.88					5.3011	5.0889	5.1000
RTB 05-07 *	PIID0513G075	9.0000	3Y	7/31/2013	1083	2.97	1,101.313000	5.1250	4:04:36 PM	5.1193	5.3319	5.1000	5.1193
FXTN 10-33	PIBD1013J337	11.0000	3.5Y	10/9/2013	1153	3.16					5.3215	5.1565	5.1540
FXTN 07-45	PIBD0713K457	7.1250	3.5Y	11/2/2013	1177	3.22					5.3179	5.1759	5.1659
FXTN 05-67	PIBD0514A673	6.2500	3.5Y	1/27/2014	1263	3.46	36,600.000000	5.1500	4:06:37 PM	5.2086	5.3050	5.2452	5.2086
FXTN 10-34	PIBD1014C341	12.3750	4Y	3/25/2014	1320	3.62					5.4622	5.3733	5.3069
FXTN 10-35 *	PIBD1014G356	12.7500	4Y	7/15/2014	1432	3.92					5.7712	5.6250	5.5000
RTB 05-08	PIID0514I080	6.2500	4.5Y	9/24/2014	1503	4.12	5,109.064000	5.4600	3:45:32 PM	5.4598	5.7975	5.6361	5.5346
FXTN 07-46	PIBD0714J466	6.5000	4.5Y	10/4/2014	1513	4.15	2,405.000000	5.3850	3:32:18 PM	5.4488	5.8012	5.6377	5.5394

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SPTB 10-03	SPTB1014J037	12.2500	4.5Y	10/14/2014	1523	4.17					5.8049	5.6393	5.5443
FXTN 10-36	PIBD1015B367	12.3750	5Y	2/24/2015	1656	4.54					5.8543	5.6601	5.6090
FXTN 05-68	PIBD0515E685	6.3750	5Y	5/13/2015	1734	4.75	4.000000	5.8000	12:03:02 PM	5.8000	5.8832	5.6723	5.6470
FXTN 07-47 *	PIBD0715E477	8.3750	5Y	5/22/2015	1743	4.78	800.000000	5.6250	3:31:23 PM	5.6506	5.8865	5.6737	5.6514
FXTN 10-37	PIBD1015H370	11.8750	5.5Y	8/25/2015	1838	5.04					5.8671	5.6937	5.6729
FXTN 10-38	PIBD1015L384	10.1250	5.5Y	12/15/2015	1950	5.34					5.8442	5.7172	5.6982
FXTN 10-39	PIBD1016A393	9.2500	5.5Y	1/12/2016	1978	5.42					5.8385	5.7231	5.7046
FXTN 07-48	PIBD0716A488	7.0000	5.5Y	1/27/2016	1993	5.46	7,840.986000	5.6750	3:47:12 PM	5.7080	5.8354	5.7262	5.7080
FXTN 10-40	PIBD1016C407	7.5000	6Y	3/30/2016	2056	5.63					5.8750	5.7672	5.7360
FXTN 10-41	PIBD1016D416	7.0000	6Y	4/27/2016	2084	5.71					5.8926	5.7854	5.7485
FXTN 10-42	PIBD1016I420	9.1250	6.5Y	9/4/2016	2214	6.07	12,726.695000	5.8000	4:09:59 PM	5.8063	5.9742	5.8699	5.8063
RTB 07-01	PIID0716I018	7.0000	6.5Y	9/24/2016	2234	6.12	10.830000	5.9500	12:15:25 PM	5.9500	6.0035	5.8918	5.8305
FXTN 10-43	PIBD1016K436	6.2500	6.5Y	11/16/2016	2287	6.27					6.0810	5.9499	5.8946
FXTN 07-49	PIBD0717C493	7.0000	7Y	3/31/2017	2422	6.64	3,733.789000	5.9300	3:06:41 PM	6.0870	6.2784	6.0977	6.0580
FXTN 20-01 *	PIBD2017D011	14.3750	7Y	4/24/2017	2446	6.70					6.3135	6.1240	6.0870
FXTN 10-44	PIBD1017H447	7.7500	7.5Y	8/23/2017	2567	7.03					6.4174	6.2181	6.1761
FXTN 10-45	PIBD1018A451	5.8750	7.5Y	1/31/2018	2728	7.47					6.5557	6.3433	6.2948
FXTN 10-47	PIBD1018K478	8.8750	8.5Y	11/20/2018	3021	8.28					6.8073	6.5711	6.5106
FXTN 10-48	PIBD1019B485	7.8750	9Y	2/19/2019	3112	8.53	0.330000	7.0000	4:14:34 PM	7.0000	6.8855	6.6419	6.5777
FXTN 10-50 *	PIBD1020B508	7.7500	10Y	2/18/2020	3476	9.52	650.000000	6.7500	2:46:02 PM	6.8459	7.1981	6.9250	6.8459
FXTN 20-02	PIBD2022C021	15.0000	12Y	3/14/2022	4231	11.59					7.4524	7.1587	7.0953
FXTN 20-03	PIBD2022J033	12.7500	13Y	10/17/2022	4448	12.19					7.5255	7.2259	7.1670
FXTN 20-04	PIBD2023B048	13.0000	13Y	2/20/2023	4574	12.53					7.5680	7.2649	7.2086
FXTN 20-05	PIBD2023E054	11.8750	13Y	5/29/2023	4672	12.80					7.6010	7.2953	7.2410
FXTN 20-06	PIBD2023J068	11.3750	14Y	10/23/2023	4819	13.20					7.6505	7.3408	7.2895
FXTN 20-07	PIBD2024F075	12.3750	14Y	6/3/2024	5043	13.82					7.7260	7.4101	7.3635
FXTN 20-08	PIBD2024H086	12.8750	14Y	8/5/2024	5106	13.99					7.7472	7.4296	7.3843
FXTN 20-09	PIBD2024K091	13.7500	15Y	11/11/2024	5204	14.26					7.7802	7.4600	7.4167
FXTN 20-10	PIBD2025D103	12.1250	15Y	4/14/2025	5358	14.68					7.8321	7.5076	7.4676
FXTN 20-11	PIBD2025J116	12.1250	16Y	10/20/2025	5547	15.20					7.8958	7.5662	7.5300
FXTN 25-01	PIBD2525K015	18.2500	16Y	11/29/2025	5587	15.31					7.9093	7.5785	7.5432
FXTN 20-12	PIBD2026A122	10.2500	16Y	1/19/2026	5638	15.45					7.9265	7.5943	7.5601
FXTN 20-13	PIBD2026L139	8.0000	17Y	12/7/2026	5960	16.33					8.0349	7.6940	7.6665
FXTN 20-14	PIBD2027I140	8.6250	18Y	9/6/2027	6233	17.08					8.1269	7.7786	7.7566
FXTN 20-15	PIBD2028L151	9.5000	19Y	12/4/2028	6688	18.32					8.2802	7.9194	7.9070
FXTN 20-16	PIBD2030E166	8.7500	20Y	5/27/2030	7227	19.80	254.800000	8.1125	11:11:45 AM	8.1055	8.4618	8.0863	8.0850
FXTN 25-02 *	PIBD2530G029	12.5000	20Y	7/28/2030	7289	19.97					8.4827	8.1055	8.1055
FXTN 25-03	PIBD2531A032	11.2500	21Y	1/26/2031	7471	20.47					8.5320	8.1806	8.1806
FXTN 25-04	PIBD2531J042	9.3750	22Y	10/5/2031	7723	21.16					8.6003	8.2847	8.2847
FXTN 25-05	PIBD2532K057	8.5000	23Y	11/29/2032	8144	22.31					8.7144	8.4585	8.4585
FXTN 25-06 *	PIBD2534K062	9.2500	25Y	11/5/2034	8850	24.25					8.9058	8.7500	8.7500