

**Interpolated Bonds**  
**August 17, 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	14	0.04					4.0599	4.0382	4.0153
RTB 05-04	PIID0510H043	10.6250	<1M	9/8/2010	21	0.06	29.992200	5.2500	11:55:30 AM	4.3597	4.0921	4.0588	4.0236
FXTN 05-60	PIBD0510I600	10.8750	1M	9/22/2010	35	0.10					4.1565	4.1000	4.0401
FXTN 05-61	PIBD0510L615	9.3750	4M	12/1/2010	105	0.29					4.2225	4.0818	4.0807
FXTN 10-26	PIBD1010L261	17.5000	4M	12/21/2010	125	0.34					4.2657	4.1218	4.1248
FXTN 03-17	PIBD0311A175	5.3750	5M	1/17/2011	152	0.42					4.3240	4.1759	4.1843
FXTN 10-27	PIBD1011A278	17.5000	5M	1/18/2011	153	0.42					4.3261	4.1779	4.1865
FXTN 07-35	PIBD0711A354	11.0000	5M	1/22/2011	157	0.43					4.3348	4.1859	4.1953
FXTN 05-62	PIBD0511C622	8.5000	7M	3/3/2011	197	0.54	157.800000	4.3750	3:40:01 PM	4.3608	4.4168	4.2586	4.2737
FXTN 07-36	PIBD0711D360	12.0000	8M	4/15/2011	240	0.66	0.997500	4.3500	10:45:33 AM	4.3500	4.4863	4.3046	4.3158
FXTN 05-63	PIBD0511F638	10.6250	10M	6/22/2011	308	0.84					4.5962	4.3775	4.3823
FXTN 07-37	PIBD0711G376	12.0000	11M	7/22/2011	338	0.93					4.6447	4.4096	4.4116
RTB 03-06	PIID0311G065	8.5000	11M	7/31/2011	347	0.95	0.500000	4.8000	11:50:05 AM	4.8000	4.6592	4.4192	4.4204
SPTB 10-01	SPTB1011I016	15.5000	1.5Y	9/20/2011	398	1.09					4.7590	4.5189	4.5185
FXTN 10-28	PIBD1011J288	16.5000	1.5Y	10/11/2011	419	1.15					4.8018	4.5644	4.5638
FXTN 05-64	PIBD0511J642	7.2500	1.5Y	10/19/2011	427	1.17					4.8181	4.5818	4.5810
RTB 05-05	PIID0511L054	5.8750	1.5Y	12/6/2011	475	1.30	50.000000	5.0500	11:49:09 AM	5.0500	4.9160	4.6858	4.6845
FXTN 04-19	PIBD0411L191	5.8750	1.5Y	12/13/2011	482	1.32					4.9303	4.7010	4.6995
FXTN 03-18	PIBD0312A182	5.8750	1.5Y	1/8/2012	508	1.39					4.9833	4.7574	4.7556
SPTB 10-02	SPTB1012A021	14.0000	1.5Y	1/31/2012	531	1.45					5.0302	4.8073	4.8051
FXTN 05-65	PIBD0512B658	5.7500	2Y	2/21/2012	552	1.51	644.923000	4.8500	3:42:11 PM	4.8504	5.0731	4.8528	4.8504
FXTN 10-29	PIBD1012D291	13.0000	2Y	4/25/2012	616	1.69					5.1059	4.9412	4.9217
FXTN 07-39	PIBD0712D395	11.5000	2Y	4/28/2012	619	1.70					5.1075	4.9453	4.9251
RTB 05-06	PIID0512H067	7.1250	2Y	8/1/2012	714	1.96	2.984000	5.0100	3:24:04 PM	5.0100	5.1563	5.0765	5.0310
FXTN 07-40 *	PIBD0712H408	11.3750	2Y	8/18/2012	731	2.00					5.1650	5.1000	5.0500
RTB 03-07	PIID0312I070	5.2500	2.5Y	9/24/2012	768	2.10	11.405000	4.9750	3:14:56 PM	4.9992	5.1578	5.0859	5.0459
FXTN 10-30	PIBD1012J302	12.1250	2.5Y	10/17/2012	791	2.17					5.1534	5.0771	5.0434
FXTN 07-41	PIBD0712K413	10.5000	2.5Y	11/17/2012	822	2.25					5.1474	5.0653	5.0399
FXTN 07-42	PIBD0713A421	9.0000	2.5Y	1/5/2013	871	2.39					5.1379	5.0466	5.0345
FXTN 03-19	PIBD0313A199	5.2500	2.5Y	1/7/2013	873	2.39					5.1376	5.0458	5.0343
FXTN 07-43	PIBD0713C438	8.7500	3Y	3/3/2013	928	2.54	1,320.855000	5.0250	3:45:32 PM	5.0282	5.1269	5.0249	5.0282
FXTN 05-66	PIBD0513C664	6.6250	3Y	3/13/2013	938	2.57					5.1346	5.0315	5.0347
FXTN 10-31	PIBD1013C316	12.7500	3Y	3/27/2013	952	2.61					5.1454	5.0409	5.0437
FXTN 10-32	PIBD1013E320	11.7500	3Y	5/15/2013	1001	2.74					5.1831	5.0736	5.0753
FXTN 07-44	PIBD0713F446	9.6250	3Y	6/29/2013	1046	2.87					5.2177	5.1036	5.1044
RTB 05-07 *	PIID0513G075	9.0000	3Y	7/31/2013	1078	2.95	3.260000	5.1000	3:20:34 PM	5.1906	5.2423	5.1250	5.1250
FXTN 10-33	PIBD1013J337	11.0000	3.5Y	10/9/2013	1148	3.15					5.2410	5.1345	5.1345
FXTN 07-45	PIBD0713K457	7.1250	3.5Y	11/2/2013	1172	3.21					5.2405	5.1377	5.1378
FXTN 05-67	PIBD0514A673	6.2500	3.5Y	1/27/2014	1258	3.45	6,810.000000	5.1500	4:02:06 PM	5.1494	5.2388	5.1493	5.1494
FXTN 10-34	PIBD1014C341	12.3750	4Y	3/25/2014	1315	3.60					5.3620	5.2676	5.2592
FXTN 10-35 *	PIBD1014G356	12.7500	4Y	7/15/2014	1427	3.91					5.6038	5.5000	5.4750
RTB 05-08	PIID0514I080	6.2500	4.5Y	9/24/2014	1498	4.10	2,070.850000	5.6750	3:56:33 PM	5.4631	5.6474	5.5399	5.5194
FXTN 07-46	PIBD0714J466	6.5000	4.5Y	10/4/2014	1508	4.13	1,000.000000	5.5250	3:55:01 PM	5.5350	5.6535	5.5456	5.5256

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SPTB 10-03	SPTB1014J037	12.2500	4.5Y	10/14/2014	1518	4.16					5.6597	5.5512	5.5319
FXTN 10-36	PIBD1015B367	12.3750	5Y	2/24/2015	1651	4.52	100.000000	5.6500	11:46:23 AM	5.6500	5.7412	5.6260	5.6150
FXTN 05-68	PIBD0515E685	6.3750	5Y	5/13/2015	1729	4.74	70.000000	5.7250	10:27:25 AM	5.7250	5.7891	5.6699	5.6638
FXTN 07-47 *	PIBD0715E477	8.3750	5Y	5/22/2015	1738	4.76	282.000000	5.6725	11:14:47 AM	5.6625	5.7946	5.6749	5.6694
FXTN 10-37	PIBD1015H370	11.8750	5.5Y	8/25/2015	1833	5.02					5.7929	5.6820	5.6770
FXTN 10-38	PIBD1015L384	10.1250	5.5Y	12/15/2015	1945	5.33					5.7908	5.6903	5.6860
FXTN 10-39	PIBD1016A393	9.2500	5.5Y	1/12/2016	1973	5.41					5.7903	5.6924	5.6883
FXTN 07-48	PIBD0716A488	7.0000	5.5Y	1/27/2016	1988	5.45	12,229.345000	5.6700	4:09:16 PM	5.6895	5.7900	5.6935	5.6895
FXTN 10-40	PIBD1016C407	7.5000	6Y	3/30/2016	2051	5.62					5.8278	5.7222	5.7169
FXTN 10-41	PIBD1016D416	7.0000	6Y	4/27/2016	2079	5.70					5.8446	5.7349	5.7291
FXTN 10-42	PIBD1016I420	9.1250	6.5Y	9/4/2016	2209	6.05	9,105.560000	5.7750	3:54:20 PM	5.7857	5.9227	5.7941	5.7857
RTB 07-01	PIID0716I018	7.0000	6.5Y	9/24/2016	2229	6.11	186.500000	6.0000	3:56:08 PM	5.8564	5.9917	5.8144	5.8048
FXTN 10-43	PIBD1016K436	6.2500	6.5Y	11/16/2016	2282	6.25					6.1745	5.8680	5.8557
FXTN 07-49	PIBD0717C493	7.0000	7Y	3/31/2017	2417	6.62	830.000000	5.9800	4:14:50 PM	6.0083	6.6403	6.0046	5.9853
FXTN 20-01 *	PIBD2017D011	14.3750	7Y	4/24/2017	2441	6.69					6.7231	6.0289	6.0083
FXTN 10-44	PIBD1017H447	7.7500	7.5Y	8/23/2017	2562	7.02					6.7635	6.1239	6.1057
FXTN 10-45	PIBD1018A451	5.8750	7.5Y	1/31/2018	2723	7.46					6.8173	6.2504	6.2354
FXTN 10-47	PIBD1018K478	8.8750	8.5Y	11/20/2018	3016	8.26					6.9152	6.4805	6.4714
FXTN 10-48	PIBD1019B485	7.8750	9Y	2/19/2019	3107	8.51					6.9457	6.5519	6.5447
FXTN 10-50 *	PIBD1020B508	7.7500	10Y	2/18/2020	3471	9.51	1,275.000000	6.8000	11:14:32 AM	6.8378	7.0673	6.8378	6.8378
FXTN 20-02	PIBD2022C021	15.0000	12Y	3/14/2022	4226	11.58					7.3609	7.1472	7.1047
FXTN 20-03	PIBD2022J033	12.7500	13Y	10/17/2022	4443	12.17					7.4453	7.2361	7.1814
FXTN 20-04	PIBD2023B048	13.0000	13Y	2/20/2023	4569	12.52					7.4943	7.2877	7.2259
FXTN 20-05	PIBD2023E054	11.8750	13Y	5/29/2023	4667	12.79					7.5324	7.3278	7.2605
FXTN 20-06	PIBD2023J068	11.3750	14Y	10/23/2023	4814	13.19					7.5895	7.3881	7.3125
FXTN 20-07	PIBD2024F075	12.3750	14Y	6/3/2024	5038	13.80					7.6766	7.4798	7.3916
FXTN 20-08	PIBD2024H086	12.8750	14Y	8/5/2024	5101	13.98					7.7011	7.5056	7.4139
FXTN 20-09	PIBD2024K091	13.7500	15Y	11/11/2024	5199	14.24					7.7392	7.5458	7.4485
FXTN 20-10	PIBD2025D103	12.1250	15Y	4/14/2025	5353	14.67					7.7991	7.6089	7.5030
FXTN 20-11	PIBD2025J116	12.1250	16Y	10/20/2025	5542	15.18					7.8726	7.6863	7.5698
FXTN 25-01	PIBD2525K015	18.2500	16Y	11/29/2025	5582	15.29					7.8882	7.7027	7.5839
FXTN 20-12	PIBD2026A122	10.2500	16Y	1/19/2026	5633	15.43					7.9080	7.7236	7.6019
FXTN 20-13	PIBD2026L139	8.0000	17Y	12/7/2026	5955	16.32					8.0332	7.8555	7.7157
FXTN 20-14	PIBD2027I140	8.6250	18Y	9/6/2027	6228	17.06	18.500000	8.0900	2:27:04 PM	8.0900	8.1394	7.9674	7.8122
FXTN 20-15	PIBD2028L151	9.5000	19Y	12/4/2028	6683	18.31					8.3163	8.1538	7.9730
FXTN 20-16	PIBD2030E166	8.7500	20Y	5/27/2030	7222	19.79	600.000000	8.1950	3:00:22 PM	8.1854	8.5259	8.3746	8.1635
FXTN 25-02 *	PIBD2530G029	12.5000	20Y	7/28/2030	7284	19.96					8.5500	8.4000	8.1854
FXTN 25-03	PIBD2531A032	11.2500	21Y	1/26/2031	7466	20.45					8.6040	8.4583	8.2658
FXTN 25-04	PIBD2531J042	9.3750	22Y	10/5/2031	7718	21.15					8.6789	8.5390	8.3771
FXTN 25-05	PIBD2532K057	8.5000	23Y	11/29/2032	8139	22.30					8.8038	8.6739	8.5631
FXTN 25-06 *	PIBD2534K062	9.2500	25Y	11/5/2034	8845	24.23					9.0135	8.9000	8.8750