

Interpolated Bonds
August 23, 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	8	0.02					4.0254	4.0150	3.9800
RTB 05-04	PIID0510H043	10.6250	<1M	9/8/2010	15	0.04					4.0508	4.0300	3.9600
FXTN 05-60	PIBD0510I600	10.8750	1M	9/22/2010	29	0.08					4.1015	4.0600	3.9200
FXTN 05-61	PIBD0510L615	9.3750	3M	12/1/2010	99	0.27					4.1994	4.1423	4.1051
FXTN 10-26	PIBD1010L261	17.5000	4M	12/21/2010	119	0.33					4.2472	4.1918	4.1468
FXTN 03-17	PIBD0311A175	5.3750	5M	1/17/2011	146	0.40					4.3116	4.2585	4.2032
FXTN 10-27	PIBD1011A278	17.5000	5M	1/18/2011	147	0.40					4.3140	4.2610	4.2053
FXTN 07-35	PIBD0711A354	11.0000	5M	1/22/2011	151	0.41					4.3236	4.2709	4.2137
FXTN 05-62	PIBD0511C622	8.5000	7M	3/3/2011	191	0.52	58.583000	4.3500	3:37:53 PM	4.3505	4.4110	4.3571	4.2918
FXTN 07-36	PIBD0711D360	12.0000	8M	4/15/2011	234	0.64					4.4701	4.3955	4.3522
FXTN 05-63	PIBD0511F638	10.6250	10M	6/22/2011	302	0.83					4.5635	4.4562	4.4478
FXTN 07-37	PIBD0711G376	12.0000	11M	7/22/2011	332	0.91					4.6047	4.4830	4.4900
RTB 03-06	PIID0311G065	8.5000	11M	7/31/2011	341	0.93	0.020000	4.7000	11:37:44 AM	4.7000	4.6170	4.4911	4.5026
SPTB 10-01	SPTB1011I016	15.5000	1.5Y	9/20/2011	392	1.07					4.7250	4.6051	4.6183
FXTN 10-28	PIBD1011J288	16.5000	1.5Y	10/11/2011	413	1.13					4.7732	4.6590	4.6703
FXTN 05-64	PIBD0511J642	7.2500	1.5Y	10/19/2011	421	1.15					4.7916	4.6795	4.6902
RTB 05-05	PIID0511L054	5.8750	1.5Y	12/6/2011	469	1.28					4.9019	4.8026	4.8091
FXTN 04-19	PIBD0411L191	5.8750	1.5Y	12/13/2011	476	1.30					4.9180	4.8205	4.8265
FXTN 03-18	PIBD0312A182	5.8750	1.5Y	1/8/2012	502	1.38					4.9777	4.8872	4.8909
SPTB 10-02	SPTB1012A021	14.0000	1.5Y	1/31/2012	525	1.44					5.0306	4.9462	4.9479
FXTN 05-65	PIBD0512B658	5.7500	1.5Y	2/21/2012	546	1.50					5.0788	5.0000	5.0000
FXTN 10-29	PIBD1012D291	13.0000	2Y	4/25/2012	610	1.67					5.1225	5.0358	5.0358
FXTN 07-39	PIBD0712D395	11.5000	2Y	4/28/2012	613	1.68					5.1246	5.0374	5.0374
RTB 05-06	PIID0512H067	7.1250	2Y	8/1/2012	708	1.94					5.1894	5.0905	5.0905
FXTN 07-40 *	PIBD0712H408	11.3750	2Y	8/18/2012	725	1.99					5.2010	5.1000	5.1000
RTB 03-07	PIID0312I070	5.2500	2.5Y	9/24/2012	762	2.09	10.027700	4.9000	2:32:55 PM	5.1012	5.1914	5.0953	5.0906
FXTN 10-30	PIBD1012J302	12.1250	2.5Y	10/17/2012	785	2.15					5.1854	5.0924	5.0848
FXTN 07-41	PIBD0712K413	10.5000	2.5Y	11/17/2012	816	2.24					5.1774	5.0885	5.0769
FXTN 07-42	PIBD0713A421	9.0000	2.5Y	1/5/2013	865	2.37					5.1647	5.0822	5.0645
FXTN 03-19	PIBD0313A199	5.2500	2.5Y	1/7/2013	867	2.38					5.1642	5.0820	5.0640
FXTN 07-43	PIBD0713C438	8.7500	3Y	3/3/2013	922	2.53	10.000000	5.1000	3:57:18 PM	5.1000	5.1500	5.0750	5.0500
FXTN 05-66	PIBD0513C664	6.6250	3Y	3/13/2013	932	2.55					5.1565	5.0783	5.0550
FXTN 10-31	PIBD1013C316	12.7500	3Y	3/27/2013	946	2.59					5.1657	5.0830	5.0620
FXTN 10-32	PIBD1013E320	11.7500	3Y	5/15/2013	995	2.73					5.1977	5.0993	5.0865
FXTN 07-44	PIBD0713F446	9.6250	3Y	6/29/2013	1040	2.85					5.2272	5.1143	5.1090
RTB 05-07 *	PIID0513G075	9.0000	3Y	7/31/2013	1072	2.94					5.2481	5.1250	5.1250
FXTN 10-33	PIBD1013J337	11.0000	3.5Y	10/9/2013	1142	3.13					5.2458	5.1340	5.1345
FXTN 07-45	PIBD0713K457	7.1250	3.5Y	11/2/2013	1166	3.19					5.2451	5.1371	5.1377
FXTN 05-67	PIBD0514A673	6.2500	3.5Y	1/27/2014	1252	3.43	5,325.000000	5.1500	3:41:22 PM	5.1493	5.2423	5.1482	5.1493
FXTN 10-34	PIBD1014C341	12.3750	4Y	3/25/2014	1309	3.59					5.3770	5.2837	5.2845
FXTN 10-35 *	PIBD1014G356	12.7500	4Y	7/15/2014	1421	3.89					5.6415	5.5500	5.5500
RTB 05-08	PIID0514I080	6.2500	4.5Y	9/24/2014	1492	4.09	5.500000	5.4800	3:26:01 PM	5.5307	5.6821	5.5988	5.5988
FXTN 07-46	PIBD0714J466	6.5000	4.5Y	10/4/2014	1502	4.12	50.000000	5.5500	4:14:31 PM	5.5500	5.6878	5.6057	5.6057

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SPTB 10-03	SPTB1014J037	12.2500	4.5Y	10/14/2014	1512	4.14					5.6935	5.6126	5.6126
FXTN 10-36	PIBD1015B367	12.3750	5Y	2/24/2015	1645	4.51					5.7695	5.7040	5.7040
FXTN 05-68	PIBD0515E685	6.3750	5Y	5/13/2015	1723	4.72					5.8140	5.7576	5.7576
FXTN 07-47	PIBD0715E477	8.3750	5Y	5/22/2015	1732	4.75					5.8192	5.7638	5.7638
RTB 05-09 *	PIID0515H097	5.8750	5Y	8/19/2015	1821	4.99	5.985000	5.5500	3:11:54 PM	5.5976	5.8700	5.8250	5.8250
FXTN 10-37	PIBD1015H370	11.8750	5.5Y	8/25/2015	1827	5.01					5.8670	5.8213	5.8196
FXTN 10-38	PIBD1015L384	10.1250	5.5Y	12/15/2015	1939	5.31					5.8105	5.7517	5.7187
FXTN 10-39	PIBD1016A393	9.2500	5.5Y	1/12/2016	1967	5.39					5.7964	5.7343	5.6935
FXTN 07-48	PIBD0716A488	7.0000	5.5Y	1/27/2016	1982	5.43	2.455000	5.7250	2:20:29 PM	5.7250	5.7888	5.7250	5.6800
FXTN 10-40	PIBD1016C407	7.5000	6Y	3/30/2016	2045	5.60					5.8170	5.7464	5.7079
FXTN 10-41	PIBD1016D416	7.0000	6Y	4/27/2016	2073	5.68					5.8295	5.7559	5.7202
FXTN 10-42	PIBD1016I420	9.1250	6.5Y	9/4/2016	2203	6.04	2,950.000000	5.7800	2:15:29 PM	5.7777	5.8877	5.8000	5.7777
RTB 07-01	PIID0716I018	7.0000	6.5Y	9/24/2016	2223	6.09					5.9321	5.8397	5.7966
FXTN 10-43	PIBD1016K436	6.2500	6.5Y	11/16/2016	2276	6.24					6.0497	5.9448	5.8465
FXTN 07-49	PIBD0717C493	7.0000	7Y	3/31/2017	2411	6.61	500.000000	6.0250	4:00:28 PM	6.0200	6.3493	6.2125	5.9736
FXTN 20-01	PIBD2017D011	14.3750	7Y	4/24/2017	2435	6.67					6.4026	6.2601	5.9962
RTB 07-02	PIID0717H026	6.6250	7Y	8/19/2017	2552	6.99	262.426000	6.2850	4:14:26 PM	6.2821	6.6623	6.4921	6.1064
FXTN 10-44 *	PIBD1017H447	7.7500	7Y	8/23/2017	2556	7.00					6.6712	6.5000	6.1102
FXTN 10-45	PIBD1018A451	5.8750	7.5Y	1/31/2018	2717	7.44	1.300000	6.1500	2:40:15 PM	6.1500	6.7534	6.5958	6.2496
FXTN 10-47	PIBD1018K478	8.8750	8.5Y	11/20/2018	3010	8.25					6.9030	6.7702	6.5033
FXTN 10-48	PIBD1019B485	7.8750	8.5Y	2/19/2019	3101	8.50	1.500000	7.2500	11:23:04 AM	7.2500	6.9495	6.8244	6.5821
FXTN 10-50	PIBD1020B508	7.7500	9.5Y	2/18/2020	3465	9.49	9.000000	6.8300	10:22:24 AM	6.8300	7.1354	7.0411	6.8972
RTB 10-01 *	PIID1020H015	7.2500	10Y	8/19/2020	3648	9.99	129.105300	7.0450	3:58:45 PM	7.0556	7.2288	7.1500	7.0556
FXTN 20-02	PIBD2022C021	15.0000	12Y	3/14/2022	4220	11.56					7.4288	7.3430	7.2333
FXTN 20-03	PIBD2022J033	12.7500	13Y	10/17/2022	4437	12.16					7.5047	7.4163	7.3006
FXTN 20-04	PIBD2023B048	13.0000	13Y	2/20/2023	4563	12.50					7.5488	7.4588	7.3398
FXTN 20-05	PIBD2023E054	11.8750	13Y	5/29/2023	4661	12.77	180.000000	7.6000	4:04:54 PM	7.6000	7.5830	7.4919	7.3702
FXTN 20-06	PIBD2023J068	11.3750	14Y	10/23/2023	4808	13.17					7.6344	7.5415	7.4158
FXTN 20-07	PIBD2024F075	12.3750	14Y	6/3/2024	5032	13.79					7.7128	7.6171	7.4854
FXTN 20-08	PIBD2024H086	12.8750	14Y	8/5/2024	5095	13.96					7.7348	7.6383	7.5050
FXTN 20-09	PIBD2024K091	13.7500	15Y	11/11/2024	5193	14.23					7.7691	7.6714	7.5354
FXTN 20-10	PIBD2025D103	12.1250	15Y	4/14/2025	5347	14.65					7.8229	7.7234	7.5832
FXTN 20-11	PIBD2025J116	12.1250	16Y	10/20/2025	5536	15.17					7.8890	7.7871	7.6419
FXTN 25-01	PIBD2525K015	18.2500	16Y	11/29/2025	5576	15.28					7.9030	7.8006	7.6543
FXTN 20-12	PIBD2026A122	10.2500	16Y	1/19/2026	5627	15.42					7.9208	7.8178	7.6701
FXTN 20-13	PIBD2026L139	8.0000	17Y	12/7/2026	5949	16.30					8.0334	7.9265	7.7701
FXTN 20-14	PIBD2027I140	8.6250	18Y	9/6/2027	6222	17.05	20.548000	8.0100	3:39:26 PM	8.0100	8.1288	8.0186	7.8549
FXTN 20-15	PIBD2028L151	9.5000	19Y	12/4/2028	6677	18.29					8.2879	8.1722	7.9962
FXTN 20-16	PIBD2030E166	8.7500	20Y	5/27/2030	7216	19.77	234.540000	8.1500	3:29:51 PM	8.1828	8.4764	8.3541	8.1635
FXTN 25-02 *	PIBD2530G029	12.5000	20Y	7/28/2030	7278	19.94					8.4981	8.3750	8.1828
FXTN 25-03	PIBD2531A032	11.2500	21Y	1/26/2031	7460	20.44					8.5548	8.4333	8.2635
FXTN 25-04	PIBD2531J042	9.3750	22Y	10/5/2031	7712	21.13					8.6333	8.5140	8.3752
FXTN 25-05	PIBD2532K057	8.5000	23Y	11/29/2032	8133	22.28	492.000000	8.3055	4:04:18 PM	8.3380	8.7646	8.6489	8.5619

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FXTN 25-06 *	PIBD2534K062	9.2500	25Y	11/5/2034	8839	24.22					8.9846	8.8750	8.8750