

Interpolated Bonds  
August 25, 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	6	0.02					4.0221	4.0152	4.0152
RTB 05-04	PIID0510H043	10.6250	<1M	9/8/2010	13	0.04	1.720000	4.2500	2:58:20 PM	4.2500	4.0531	4.0364	4.0364
FXTN 05-60	PIBD0510I600	10.8750	1M	9/22/2010	27	0.07					4.1152	4.0788	4.0788
FXTN 05-61	PIBD0510L615	9.3750	3M	12/1/2010	97	0.27					4.2100	3.8936	3.9259
FXTN 10-26	PIBD1010L261	17.5000	4M	12/21/2010	117	0.32					4.2549	4.0023	3.9926
FXTN 03-17	PIBD0311A175	5.3750	5M	1/17/2011	144	0.39					4.3157	4.1490	4.0825
FXTN 10-27	PIBD1011A278	17.5000	5M	1/18/2011	145	0.40					4.3179	4.1544	4.0859
FXTN 07-35	PIBD0711A354	11.0000	5M	1/22/2011	149	0.41					4.3269	4.1761	4.0992
FXTN 05-62	PIBD0511C622	8.5000	7M	3/3/2011	189	0.52					4.4115	4.3566	4.2192
FXTN 07-36	PIBD0711D360	12.0000	8M	4/15/2011	232	0.64					4.4795	4.3922	4.2909
FXTN 05-63	PIBD0511F638	10.6250	10M	6/22/2011	300	0.82					4.5870	4.4484	4.4044
FXTN 07-37	PIBD0711G376	12.0000	11M	7/22/2011	330	0.90	4.833000	4.5500	2:52:54 PM	4.5500	4.6344	4.4732	4.4544
RTB 03-06	PIID0311G065	8.5000	11M	7/31/2011	339	0.93					4.6486	4.4806	4.4694
SPTB 10-01	SPTB1011I016	15.5000	1.5Y	9/20/2011	390	1.07					4.7379	4.5675	4.5752
FXTN 10-28	PIBD1011J288	16.5000	1.5Y	10/11/2011	411	1.13					4.7778	4.6197	4.6263
FXTN 05-64	PIBD0511J642	7.2500	1.5Y	10/19/2011	419	1.15					4.7930	4.6395	4.6458
RTB 05-05	PIID0511L054	5.8750	1.5Y	12/6/2011	467	1.28					4.8843	4.7588	4.7626
FXTN 04-19	PIBD0411L191	5.8750	1.5Y	12/13/2011	474	1.30					4.8976	4.7761	4.7796
FXTN 03-18	PIBD0312A182	5.8750	1.5Y	1/8/2012	500	1.37					4.9471	4.8407	4.8429
SPTB 10-02	SPTB1012A021	14.0000	1.5Y	1/31/2012	523	1.43					4.9908	4.8978	4.8989
FXTN 05-65	PIBD0512B658	5.7500	1.5Y	2/21/2012	544	1.49	36.487400	4.8000	3:44:41 PM	4.8833	5.0308	4.9500	4.9500
FXTN 10-29	PIBD1012D291	13.0000	2Y	4/25/2012	608	1.67					5.0865	5.0036	4.9947
FXTN 07-39	PIBD0712D395	11.5000	2Y	4/28/2012	611	1.67					5.0891	5.0061	4.9968
RTB 05-06	PIID0512H067	7.1250	2Y	8/1/2012	706	1.93	3.609000	5.0000	3:40:06 PM	5.0000	5.1717	5.0858	5.0631
FXTN 07-40 *	PIBD0712H408	11.3750	2Y	8/18/2012	723	1.98					5.1865	5.1000	5.0750
RTB 03-07	PIID0312I070	5.2500	2.5Y	9/24/2012	760	2.08	204.885100	5.0000	2:52:31 PM	5.0586	5.1792	5.1000	5.0730
FXTN 10-30	PIBD1012J302	12.1250	2.5Y	10/17/2012	783	2.15					5.1746	5.1000	5.0717
FXTN 07-41	PIBD0712K413	10.5000	2.5Y	11/17/2012	814	2.23					5.1684	5.1000	5.0701
FXTN 07-42	PIBD0713A421	9.0000	2.5Y	1/5/2013	863	2.36					5.1587	5.1000	5.0674
FXTN 03-19	PIBD0313A199	5.2500	2.5Y	1/7/2013	865	2.37	104.750000	5.0000	3:35:21 PM	5.0458	5.1583	5.1000	5.0673
FXTN 07-43	PIBD0713C438	8.7500	3Y	3/3/2013	920	2.52	624.400000	5.0600	2:13:49 PM	5.0643	5.1473	5.1000	5.0643
FXTN 05-66	PIBD0513C664	6.6250	3Y	3/13/2013	930	2.55					5.1547	5.1183	5.0850
FXTN 10-31	PIBD1013C316	12.7500	3Y	3/27/2013	944	2.59					5.1650	5.1440	5.1140
FXTN 10-32	PIBD1013E320	11.7500	3Y	5/15/2013	993	2.72	56.245000	5.3750	10:16:53 AM	5.3750	5.2010	5.2338	5.2155
FXTN 07-44	PIBD0713F446	9.6250	3Y	6/29/2013	1038	2.84					5.2341	5.3163	5.3087
RTB 05-07 *	PIID0513G075	9.0000	3Y	7/31/2013	1070	2.93					5.2577	5.3750	5.3750
FXTN 10-33	PIBD1013J337	11.0000	3.5Y	10/9/2013	1140	3.12					5.2445	5.2886	5.2882
FXTN 07-45	PIBD0713K457	7.1250	3.5Y	11/2/2013	1164	3.19	1.000000	5.1000	2:35:54 PM	5.1000	5.2400	5.2589	5.2584
FXTN 05-67	PIBD0514A673	6.2500	3.5Y	1/27/2014	1250	3.42	3,130.985000	5.1525	3:54:46 PM	5.1518	5.2238	5.1527	5.1518
FXTN 10-34	PIBD1014C341	12.3750	4Y	3/25/2014	1307	3.58					5.3800	5.3036	5.2945
FXTN 10-35 *	PIBD1014G356	12.7500	4Y	7/15/2014	1419	3.89					5.6869	5.6000	5.5750
RTB 05-08	PIID0514I080	6.2500	4.5Y	9/24/2014	1490	4.08	2.000000	5.5000	3:35:31 PM	5.5000	5.7188	5.6262	5.5961
FXTN 07-46	PIBD0714J466	6.5000	4.5Y	10/4/2014	1500	4.11					5.7233	5.6299	5.5991

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SPTB 10-03	SPTB1014J037	12.2500	4.5Y	10/14/2014	1510	4.14					5.7278	5.6336	5.6021
FXTN 10-36	PIBD1015B367	12.3750	4.5Y	2/24/2015	1643	4.50					5.7875	5.6828	5.6417
FXTN 05-68	PIBD0515E685	6.3750	5Y	5/13/2015	1721	4.72					5.8225	5.7116	5.6649
FXTN 07-47	PIBD0715E477	8.3750	5Y	5/22/2015	1730	4.74					5.8266	5.7149	5.6676
RTB 05-09	PIID0515H097	5.8750	5Y	8/19/2015	1819	4.98	192.000000	5.7000	4:05:32 PM	5.6959	5.8665	5.7478	5.6941
FXTN 10-37 *	PIBD1015H370	11.8750	5Y	8/25/2015	1825	5.00					5.8692	5.7500	5.6959
FXTN 10-38	PIBD1015L384	10.1250	5.5Y	12/15/2015	1937	5.31					5.8539	5.7500	5.6857
FXTN 10-39	PIBD1016A393	9.2500	5.5Y	1/12/2016	1965	5.38					5.8501	5.7500	5.6832
FXTN 07-48	PIBD0716A488	7.0000	5.5Y	1/27/2016	1980	5.42	367.750000	5.6850	4:07:26 PM	5.6818	5.8481	5.7500	5.6818
FXTN 10-40	PIBD1016C407	7.5000	6Y	3/30/2016	2043	5.60					5.8688	5.7643	5.7155
FXTN 10-41	PIBD1016D416	7.0000	6Y	4/27/2016	2071	5.67					5.8780	5.7706	5.7305
FXTN 10-42	PIBD1016I420	9.1250	6.5Y	9/4/2016	2201	6.03	500.000000	5.8000	4:09:31 PM	5.8000	5.9208	5.8000	5.8000
RTB 07-01	PIID0716I018	7.0000	6.5Y	9/24/2016	2221	6.08	0.050000	6.0500	3:26:49 PM	6.0500	5.9606	5.8397	5.8283
FXTN 10-43	PIBD1016K436	6.2500	6.5Y	11/16/2016	2274	6.23					6.0660	5.9448	5.9035
FXTN 07-49	PIBD0717C493	7.0000	7Y	3/31/2017	2409	6.60					6.3346	6.2125	6.0948
FXTN 20-01	PIBD2017D011	14.3750	7Y	4/24/2017	2433	6.67					6.3823	6.2601	6.1288
RTB 07-02	PIID0717H026	6.6250	7Y	8/19/2017	2550	6.99	887.000000	6.3000	3:12:54 PM	6.3003	6.6151	6.4921	6.2946
FXTN 10-44 *	PIBD1017H447	7.7500	7Y	8/23/2017	2554	7.00					6.6231	6.5000	6.3003
FXTN 10-45	PIBD1018A451	5.8750	7.5Y	1/31/2018	2715	7.44					6.7098	6.5936	6.4186
FXTN 10-47	PIBD1018K478	8.8750	8.5Y	11/20/2018	3008	8.24					6.8676	6.7640	6.6338
FXTN 10-48	PIBD1019B485	7.8750	8.5Y	2/19/2019	3099	8.49					6.9166	6.8169	6.7007
FXTN 10-50	PIBD1020B508	7.7500	9.5Y	2/18/2020	3463	9.49	50.000000	6.9000	11:58:20 AM	6.9000	7.1126	7.0286	6.9681
RTB 10-01 *	PIID1020H015	7.2500	10Y	8/19/2020	3646	9.99	514.170000	7.0750	3:35:07 PM	7.1025	7.2112	7.1350	7.1025
FXTN 20-02	PIBD2022C021	15.0000	12Y	3/14/2022	4218	11.56					7.4115	7.3304	7.2991
FXTN 20-03	PIBD2022J033	12.7500	13Y	10/17/2022	4435	12.15					7.4875	7.4045	7.3737
FXTN 20-04	PIBD2023B048	13.0000	13Y	2/20/2023	4561	12.50					7.5317	7.4476	7.4170
FXTN 20-05	PIBD2023E054	11.8750	13Y	5/29/2023	4659	12.76					7.5660	7.4810	7.4507
FXTN 20-06	PIBD2023J068	11.3750	14Y	10/23/2023	4806	13.17					7.6175	7.5313	7.5012
FXTN 20-07	PIBD2024F075	12.3750	14Y	6/3/2024	5030	13.78					7.6959	7.6078	7.5782
FXTN 20-08	PIBD2024H086	12.8750	14Y	8/5/2024	5093	13.95					7.7180	7.6293	7.5998
FXTN 20-09	PIBD2024K091	13.7500	15Y	11/11/2024	5191	14.22					7.7523	7.6628	7.6335
FXTN 20-10	PIBD2025D103	12.1250	15Y	4/14/2025	5345	14.64					7.8063	7.7154	7.6864
FXTN 20-11	PIBD2025J116	12.1250	16Y	10/20/2025	5534	15.16					7.8725	7.7799	7.7514
FXTN 25-01	PIBD2525K015	18.2500	16Y	11/29/2025	5574	15.27					7.8865	7.7936	7.7651
FXTN 20-12	PIBD2026A122	10.2500	16Y	1/19/2026	5625	15.41					7.9044	7.8110	7.7826
FXTN 20-13	PIBD2026L139	8.0000	17Y	12/7/2026	5947	16.29					8.0172	7.9210	7.8933
FXTN 20-14	PIBD2027I140	8.6250	18Y	9/6/2027	6220	17.04	2.500000	8.0900	3:12:46 PM	8.0900	8.1128	8.0143	7.9871
FXTN 20-15	PIBD2028L151	9.5000	19Y	12/4/2028	6675	18.29	100.000000	8.1500	3:54:56 PM	8.1500	8.2722	8.1697	8.1435
FXTN 20-16	PIBD2030E166	8.7500	20Y	5/27/2030	7214	19.76	12.000000	8.1650	3:53:36 PM	8.1650	8.4610	8.3538	8.3287
FXTN 25-02 *	PIBD2530G029	12.5000	20Y	7/28/2030	7276	19.93					8.4827	8.3750	8.3500
FXTN 25-03	PIBD2531A032	11.2500	21Y	1/26/2031	7458	20.43					8.5405	8.4333	8.4083
FXTN 25-04	PIBD2531J042	9.3750	22Y	10/5/2031	7710	21.12					8.6206	8.5140	8.4890
FXTN 25-05	PIBD2532K057	8.5000	23Y	11/29/2032	8131	22.28					8.7544	8.6489	8.6239

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FXTN 25-06 *	PIBD2534K062	9.2500	25Y	11/5/2034	8837	24.21					8.9788	8.8750	8.8500