

**Interpolated Bonds**  
**August 26, 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	5	0.01					4.0166	3.9999	3.9998
RTB 05-04	PIID0510H043	10.6250	<1M	9/8/2010	12	0.03					4.0456	3.9996	3.9994
FXTN 05-60	PIBD0510I600	10.8750	1M	9/22/2010	26	0.07					4.1037	3.9991	3.9986
FXTN 05-61	PIBD0510L615	9.3750	3M	12/1/2010	96	0.26					4.1688	3.9868	3.9720
FXTN 10-26	PIBD1010L261	17.5000	4M	12/21/2010	116	0.32					4.2223	4.0733	4.0620
FXTN 03-17	PIBD0311A175	5.3750	5M	1/17/2011	143	0.39					4.2945	4.1900	4.1835
FXTN 10-27	PIBD1011A278	17.5000	5M	1/18/2011	144	0.39					4.2972	4.1943	4.1880
FXTN 07-35	PIBD0711A354	11.0000	5M	1/22/2011	148	0.41					4.3079	4.2116	4.2060
FXTN 05-62	PIBD0511C622	8.5000	7M	3/3/2011	188	0.52	4.500000	4.6250	11:33:53 AM	4.6250	4.4057	4.3570	4.3569
FXTN 07-36	PIBD0711D360	12.0000	8M	4/15/2011	231	0.63					4.4713	4.3949	4.3942
FXTN 05-63	PIBD0511F638	10.6250	10M	6/22/2011	299	0.82					4.5750	4.4548	4.4532
FXTN 07-37	PIBD0711G376	12.0000	11M	7/22/2011	329	0.90					4.6208	4.4813	4.4792
RTB 03-06	PIID0311G065	8.5000	11M	7/31/2011	338	0.93	0.439590	4.8950	2:37:07 PM	4.5818	4.6345	4.4892	4.4870
SPTB 10-01	SPTB1011I016	15.5000	1.5Y	9/20/2011	389	1.07					4.7228	4.5535	4.5486
FXTN 10-28	PIBD1011J288	16.5000	1.5Y	10/11/2011	410	1.12					4.7631	4.5871	4.5804
FXTN 05-64	PIBD0511J642	7.2500	1.5Y	10/19/2011	418	1.15					4.7784	4.6000	4.5925
RTB 05-05	PIID0511L054	5.8750	1.5Y	12/6/2011	466	1.28					4.8703	4.6768	4.6651
FXTN 04-19	PIBD0411L191	5.8750	1.5Y	12/13/2011	473	1.30					4.8837	4.6880	4.6757
FXTN 03-18	PIBD0312A182	5.8750	1.5Y	1/8/2012	499	1.37					4.9335	4.7296	4.7150
SPTB 10-02	SPTB1012A021	14.0000	1.5Y	1/31/2012	522	1.43					4.9775	4.7664	4.7498
FXTN 05-65	PIBD0512B658	5.7500	1.5Y	2/21/2012	543	1.49	667.000000	4.7500	4:05:51 PM	4.7815	5.0177	4.8000	4.7815
FXTN 10-29	PIBD1012D291	13.0000	2Y	4/25/2012	607	1.66					5.0581	4.8894	4.8775
FXTN 07-39	PIBD0712D395	11.5000	2Y	4/28/2012	610	1.67					5.0599	4.8936	4.8820
RTB 05-06	PIID0512H067	7.1250	2Y	8/1/2012	705	1.93	1.465000	5.0000	2:37:27 PM	5.0000	5.1199	5.0263	5.0245
FXTN 07-40 *	PIBD0712H408	11.3750	2Y	8/18/2012	722	1.98					5.1306	5.0500	5.0500
RTB 03-07	PIID0312I070	5.2500	2.5Y	9/24/2012	759	2.08	508.308000	4.9750	4:12:57 PM	4.9894	5.1303	5.0470	5.0470
FXTN 10-30	PIBD1012J302	12.1250	2.5Y	10/17/2012	782	2.14					5.1300	5.0452	5.0452
FXTN 07-41	PIBD0712K413	10.5000	2.5Y	11/17/2012	813	2.23					5.1298	5.0427	5.0427
FXTN 07-42	PIBD0713A421	9.0000	2.5Y	1/5/2013	862	2.36					5.1293	5.0387	5.0387
FXTN 03-19	PIBD0313A199	5.2500	2.5Y	1/7/2013	864	2.37	350.300000	5.1500	11:53:21 AM	5.0001	5.1293	5.0385	5.0385
FXTN 07-43	PIBD0713C438	8.7500	3Y	3/3/2013	919	2.52	4,166.272000	5.0200	2:45:20 PM	5.0341	5.1288	5.0341	5.0341
FXTN 05-66	PIBD0513C664	6.6250	3Y	3/13/2013	929	2.55					5.1345	5.0402	5.0402
FXTN 10-31	PIBD1013C316	12.7500	3Y	3/27/2013	943	2.58					5.1424	5.0486	5.0486
FXTN 10-32	PIBD1013E320	11.7500	3Y	5/15/2013	992	2.72					5.1700	5.0783	5.0783
FXTN 07-44	PIBD0713F446	9.6250	3Y	6/29/2013	1037	2.84					5.1954	5.1056	5.1056
RTB 05-07 *	PIID0513G075	9.0000	3Y	7/31/2013	1069	2.93					5.2135	5.1250	5.1250
FXTN 10-33	PIBD1013J337	11.0000	3.5Y	10/9/2013	1139	3.12					5.2114	5.1247	5.1204
FXTN 07-45	PIBD0713K457	7.1250	3.5Y	11/2/2013	1163	3.19					5.2106	5.1246	5.1188
FXTN 05-67	PIBD0514A673	6.2500	3.5Y	1/27/2014	1249	3.42	12,301.950000	5.0800	4:08:40 PM	5.1131	5.2081	5.1243	5.1131
FXTN 10-34	PIBD1014C341	12.3750	4Y	3/25/2014	1306	3.58					5.3604	5.2679	5.2604
FXTN 10-35 *	PIBD1014G356	12.7500	4Y	7/15/2014	1418	3.88					5.6596	5.5500	5.5500
RTB 05-08	PIID0514I080	6.2500	4.5Y	9/24/2014	1489	4.08	1,409.288000	5.4300	4:14:29 PM	5.4567	5.6955	5.5826	5.5672
FXTN 07-46	PIBD0714J466	6.5000	4.5Y	10/4/2014	1499	4.11	2,105.000000	5.4600	3:51:17 PM	5.4996	5.7005	5.5872	5.5697

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SPTB 10-03	SPTB1014J037	12.2500	4.5Y	10/14/2014	1509	4.13					5.7056	5.5918	5.5721
FXTN 10-36	PIBD1015B367	12.3750	4.5Y	2/24/2015	1642	4.50					5.7727	5.6529	5.6044
FXTN 05-68	PIBD0515E685	6.3750	5Y	5/13/2015	1720	4.71	110.000000	5.6000	3:43:01 PM	5.6114	5.8121	5.6887	5.6233
FXTN 07-47	PIBD0715E477	8.3750	5Y	5/22/2015	1729	4.74					5.8166	5.6929	5.6255
RTB 05-09	PIID0515H097	5.8750	5Y	8/19/2015	1818	4.98	2,995.450000	5.5850	4:13:27 PM	5.6500	5.8616	5.7337	5.6471
FXTN 10-37 *	PIBD1015H370	11.8750	5Y	8/25/2015	1824	5.00					5.8646	5.7365	5.6486
FXTN 10-38	PIBD1015L384	10.1250	5.5Y	12/15/2015	1936	5.30					5.7690	5.6896	5.6323
FXTN 10-39	PIBD1016A393	9.2500	5.5Y	1/12/2016	1964	5.38					5.7451	5.6779	5.6283
FXTN 07-48	PIBD0716A488	7.0000	5.5Y	1/27/2016	1979	5.42	4,655.375000	5.5250	4:14:52 PM	5.6261	5.7323	5.6716	5.6261
FXTN 10-40	PIBD1016C407	7.5000	6Y	3/30/2016	2042	5.59					5.7604	5.6950	5.6507
FXTN 10-41	PIBD1016D416	7.0000	6Y	4/27/2016	2070	5.67					5.7729	5.7054	5.6616
FXTN 10-42	PIBD1016I420	9.1250	6.5Y	9/4/2016	2200	6.03	9,642.380000	5.6600	4:12:45 PM	5.7123	5.8308	5.7537	5.7123
RTB 07-01	PIID0716I018	7.0000	6.5Y	9/24/2016	2220	6.08	66.528000	6.1000	2:56:38 PM	6.1750	5.8741	5.7793	5.7338
FXTN 10-43	PIBD1016K436	6.2500	6.5Y	11/16/2016	2273	6.23					5.9890	5.8473	5.7906
FXTN 07-49	PIBD0717C493	7.0000	7Y	3/31/2017	2408	6.60	2,760.000000	5.8650	4:04:54 PM	5.9242	6.2818	6.0203	5.9354
FXTN 20-01	PIBD2017D011	14.3750	7Y	4/24/2017	2432	6.66					6.3338	6.0511	5.9612
RTB 07-02	PIID0717H026	6.6250	7Y	8/19/2017	2549	6.98	3,626.330000	6.0500	4:06:08 PM	6.2177	6.5875	6.2011	6.0867
FXTN 10-44 *	PIBD1017H447	7.7500	7Y	8/23/2017	2553	6.99					6.5962	6.2062	6.0909
FXTN 10-45	PIBD1018A451	5.8750	7.5Y	1/31/2018	2714	7.44					6.6795	6.3243	6.2215
FXTN 10-47	PIBD1018K478	8.8750	8.5Y	11/20/2018	3007	8.24					6.8312	6.5392	6.4592
FXTN 10-48	PIBD1019B485	7.8750	8.5Y	2/19/2019	3098	8.49	4.762000	6.5000	11:55:19 AM	6.5000	6.8783	6.6060	6.5330
FXTN 10-50	PIBD1020B508	7.7500	9.5Y	2/18/2020	3462	9.48	200.000000	6.8500	3:20:33 PM	6.8500	7.0668	6.8730	6.8282
RTB 10-01 *	PIID1020H015	7.2500	10Y	8/19/2020	3645	9.99	3,109.498800	6.9000	4:06:00 PM	6.9766	7.1615	7.0073	6.9766
FXTN 20-02	PIBD2022C021	15.0000	12Y	3/14/2022	4217	11.55					7.3640	7.1879	7.1596
FXTN 20-03	PIBD2022J033	12.7500	13Y	10/17/2022	4434	12.15					7.4408	7.2564	7.2291
FXTN 20-04	PIBD2023B048	13.0000	13Y	2/20/2023	4560	12.49					7.4853	7.2962	7.2694
FXTN 20-05	PIBD2023E054	11.8750	13Y	5/29/2023	4658	12.76					7.5200	7.3272	7.3008
FXTN 20-06	PIBD2023J068	11.3750	14Y	10/23/2023	4805	13.16					7.5720	7.3736	7.3478
FXTN 20-07	PIBD2024F075	12.3750	14Y	6/3/2024	5029	13.78					7.6513	7.4444	7.4195
FXTN 20-08	PIBD2024H086	12.8750	14Y	8/5/2024	5092	13.95					7.6736	7.4643	7.4396
FXTN 20-09	PIBD2024K091	13.7500	15Y	11/11/2024	5190	14.22					7.7083	7.4952	7.4710
FXTN 20-10	PIBD2025D103	12.1250	15Y	4/14/2025	5344	14.64					7.7628	7.5438	7.5203
FXTN 20-11	PIBD2025J116	12.1250	16Y	10/20/2025	5533	15.16					7.8297	7.6035	7.5808
FXTN 25-01	PIBD2525K015	18.2500	16Y	11/29/2025	5573	15.27					7.8438	7.6162	7.5936
FXTN 20-12	PIBD2026A122	10.2500	16Y	1/19/2026	5624	15.41					7.8619	7.6323	7.6099
FXTN 20-13	PIBD2026L139	8.0000	17Y	12/7/2026	5946	16.29					7.9758	7.7340	7.7129
FXTN 20-14	PIBD2027I140	8.6250	18Y	9/6/2027	6219	17.04					8.0724	7.8202	7.8003
FXTN 20-15	PIBD2028L151	9.5000	19Y	12/4/2028	6674	18.28					8.2335	7.9639	7.9459
FXTN 20-16	PIBD2030E166	8.7500	20Y	5/27/2030	7213	19.76	514.000000	8.1200	4:03:22 PM	8.1382	8.4242	8.1341	8.1184
FXTN 25-02 *	PIBD2530G029	12.5000	20Y	7/28/2030	7275	19.93					8.4462	8.1537	8.1382
FXTN 25-03	PIBD2531A032	11.2500	21Y	1/26/2031	7457	20.43					8.5065	8.2349	8.2183
FXTN 25-04	PIBD2531J042	9.3750	22Y	10/5/2031	7709	21.12					8.5900	8.3473	8.3291
FXTN 25-05	PIBD2532K057	8.5000	23Y	11/29/2032	8130	22.27					8.7295	8.5351	8.5144

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FXTN 25-06 *	PIBD2534K062	9.2500	25Y	11/5/2034	8836	24.21					8.9635	8.8500	8.8250