

**Interpolated Bonds**  
**August 05, 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 10-22	PIBD1010H228	14.6250	<1M	8/10/2010	4	0.01					4.0117	4.0047	4.0047
FXTN 10-23	PIBD1010I236	14.6250	1M	9/1/2010	26	0.07					4.0977	4.0391	4.0391
RTB 05-04	PIID0510H043	10.6250	1M	9/8/2010	33	0.09	3.895701	4.1500	12:22:36 PM	4.1769	4.1250	4.0500	4.0500
FXTN 05-60	PIBD0510I600	10.8750	2M	9/22/2010	47	0.13					4.1341	4.0625	4.0625
FXTN 05-61	PIBD0510L615	9.3750	4M	12/1/2010	117	0.32					4.2214	4.1286	4.1286
FXTN 10-26	PIBD1010L261	17.5000	5M	12/21/2010	137	0.38					4.2642	4.1490	4.1490
FXTN 03-17	PIBD0311A175	5.3750	5M	1/17/2011	164	0.45					4.3220	4.1765	4.1765
FXTN 10-27	PIBD1011A278	17.5000	5M	1/18/2011	165	0.45					4.3241	4.1776	4.1776
FXTN 07-35	PIBD0711A354	11.0000	5M	1/22/2011	169	0.46					4.3327	4.1816	4.1816
FXTN 05-62	PIBD0511C622	8.5000	7M	3/3/2011	209	0.57	29.679000	4.5000	2:25:17 PM	4.4143	4.4092	4.2524	4.2458
FXTN 07-36	PIBD0711D360	12.0000	9M	4/15/2011	252	0.69					4.4835	4.3548	4.3354
FXTN 05-63	PIBD0511F638	10.6250	11M	6/22/2011	320	0.88					4.6010	4.5167	4.4771
FXTN 07-37	PIBD0711G376	12.0000	1Y	7/22/2011	350	0.96					4.6529	4.5881	4.5396
RTB 03-06	PIID0311G065	8.5000	1Y	7/31/2011	359	0.98	24.000000	4.5000	3:06:30 PM	4.4167	4.6693	4.6072	4.5581
SPTB 10-01	SPTB1011I016	15.5000	1.5Y	9/20/2011	410	1.12					4.7678	4.6987	4.6618
FXTN 10-28	PIBD1011J288	16.5000	1.5Y	10/11/2011	431	1.18					4.8084	4.7364	4.7045
FXTN 05-64	PIBD0511J642	7.2500	1.5Y	10/19/2011	439	1.20					4.8238	4.7507	4.7208
RTB 05-05	PIID0511L054	5.8750	1.5Y	12/6/2011	487	1.33	0.050000	5.2500	10:24:54 AM	5.2500	4.9166	4.8368	4.8184
FXTN 04-19	PIBD0411L191	5.8750	1.5Y	12/13/2011	494	1.35					4.9301	4.8494	4.8327
FXTN 03-18	PIBD0312A182	5.8750	1.5Y	1/8/2012	520	1.42					4.9804	4.8961	4.8855
SPTB 10-02	SPTB1012A021	14.0000	1.5Y	1/31/2012	543	1.49					5.0248	4.9373	4.9323
FXTN 05-65	PIBD0512B658	5.7500	2Y	2/21/2012	564	1.55	0.484000	4.8250	3:07:39 PM	4.8250	5.0654	4.9750	4.9750
FXTN 10-29	PIBD1012D291	13.0000	2Y	4/25/2012	628	1.72					5.0981	4.9661	4.9666
FXTN 07-39	PIBD0712D395	11.5000	2Y	4/28/2012	631	1.73	50.000000	4.9500	10:34:54 AM	4.9500	5.0996	4.9657	4.9662
RTB 05-06 *	PIID0512H067	7.1250	2Y	8/1/2012	726	1.99	5.000000	5.0000	3:35:58 PM	4.9898	5.1481	4.9524	4.9536
FXTN 07-40	PIBD0712H408	11.3750	2.5Y	8/18/2012	743	2.04					5.1532	4.9649	4.9660
RTB 03-07	PIID0312I070	5.2500	2.5Y	9/24/2012	780	2.14	172.596000	5.0000	3:47:06 PM	5.1140	5.1645	4.9922	4.9931
FXTN 10-30	PIBD1012J302	12.1250	2.5Y	10/17/2012	803	2.20					5.1715	5.0091	5.0099
FXTN 07-41	PIBD0712K413	10.5000	2.5Y	11/17/2012	834	2.28					5.1809	5.0319	5.0325
FXTN 07-42	PIBD0713A421	9.0000	2.5Y	1/5/2013	883	2.42	10.000000	5.1000	11:25:02 AM	5.1000	5.1958	5.0680	5.0684
FXTN 03-19	PIBD0313A199	5.2500	2.5Y	1/7/2013	885	2.42	60.000000	5.0500	10:27:11 AM	5.0825	5.1964	5.0695	5.0698
FXTN 07-43	PIBD0713C438	8.7500	3Y	3/3/2013	940	2.58	510.418000	5.1500	3:49:16 PM	5.1100	5.2131	5.1100	5.1100
FXTN 05-66	PIBD0513C664	6.6250	3Y	3/13/2013	950	2.60					5.2235	5.1227	5.1210
FXTN 10-31	PIBD1013C316	12.7500	3Y	3/27/2013	964	2.64					5.2381	5.1404	5.1364
FXTN 10-32	PIBD1013E320	11.7500	3Y	5/15/2013	1013	2.78					5.2891	5.2025	5.1903
FXTN 07-44	PIBD0713F446	9.6250	3Y	6/29/2013	1058	2.90					5.3359	5.2595	5.2398
RTB 05-07 *	PIID0513G075	9.0000	3Y	7/31/2013	1090	2.99					5.3692	5.3000	5.2750
FXTN 10-33	PIBD1013J337	11.0000	3.5Y	10/9/2013	1160	3.18					5.4023	5.3362	5.3212
FXTN 07-45	PIBD0713K457	7.1250	3.5Y	11/2/2013	1184	3.24					5.4136	5.3486	5.3370
FXTN 05-67	PIBD0514A673	6.2500	3.5Y	1/27/2014	1270	3.48	13,473.116000	5.3995	4:13:02 PM	5.3937	5.4543	5.3931	5.3937
FXTN 10-34	PIBD1014C341	12.3750	4Y	3/25/2014	1327	3.64					5.5700	5.5051	5.4717
FXTN 10-35 *	PIBD1014G356	12.7500	4Y	7/15/2014	1439	3.94					5.7973	5.7250	5.6250
RTB 05-08	PIID0514I080	6.2500	4.5Y	9/24/2014	1510	4.14	4,648.938000	5.7450	4:07:41 PM	5.7533	5.8704	5.7871	5.7093

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FXTN 07-46	PIBD0714J466	6.5000	4.5Y	10/4/2014	1520	4.16	1,955.000000	5.7500	3:52:53 PM	5.7525	5.8807	5.7958	5.7212
SPTB 10-03	SPTB1014J037	12.2500	4.5Y	10/14/2014	1530	4.19					5.8909	5.8046	5.7331
FXTN 10-36	PIBD1015B367	12.3750	5Y	2/24/2015	1663	4.56	0.705000	5.8000	10:47:17 AM	5.8000	6.0278	5.9208	5.8911
FXTN 05-68	PIBD0515E685	6.3750	5Y	5/13/2015	1741	4.77	10.000000	6.0000	2:45:21 PM	6.0000	6.1080	5.9890	5.9837
FXTN 07-47 *	PIBD0715E477	8.3750	5Y	5/22/2015	1750	4.79	550.000000	5.9825	12:02:50 PM	5.9945	6.1173	5.9969	5.9944
FXTN 10-37	PIBD1015H370	11.8750	5.5Y	8/25/2015	1845	5.05					6.1275	6.0143	6.0128
FXTN 10-38	PIBD1015L384	10.1250	5.5Y	12/15/2015	1957	5.36					6.1396	6.0349	6.0346
FXTN 10-39	PIBD1016A393	9.2500	5.5Y	1/12/2016	1985	5.44					6.1426	6.0400	6.0400
FXTN 07-48	PIBD0716A488	7.0000	5.5Y	1/27/2016	2000	5.48	2,496.500000	6.0425	3:38:31 PM	6.0429	6.1442	6.0428	6.0429
FXTN 10-40	PIBD1016C407	7.5000	6Y	3/30/2016	2063	5.65					6.1777	6.0721	6.0722
FXTN 10-41	PIBD1016D416	7.0000	6Y	4/27/2016	2091	5.73					6.1925	6.0851	6.0852
FXTN 10-42	PIBD1016I420	9.1250	6.5Y	9/4/2016	2221	6.08	3,084.230000	6.1500	4:14:53 PM	6.1456	6.2615	6.1455	6.1456
RTB 07-01	PIID0716I018	7.0000	6.5Y	9/24/2016	2241	6.14	200.000000	6.3000	10:06:13 AM	6.3000	6.3269	6.1826	6.1828
FXTN 10-43	PIBD1016K436	6.2500	6.5Y	11/16/2016	2294	6.28					6.5000	6.2807	6.2812
FXTN 07-49	PIBD0717C493	7.0000	7Y	3/31/2017	2429	6.65	2,950.000000	6.5800	3:48:15 PM	6.5764	6.9408	6.5306	6.5319
FXTN 20-01 *	PIBD2017D011	14.3750	7Y	4/24/2017	2453	6.72					7.0192	6.5750	6.5764
FXTN 10-44	PIBD1017H447	7.7500	7.5Y	8/23/2017	2574	7.05	200.000000	6.6750	2:49:24 PM	6.6625	7.0707	6.6594	6.6602
FXTN 10-45	PIBD1018A451	5.8750	7.5Y	1/31/2018	2735	7.49					7.1393	6.7717	6.7717
FXTN 10-47	PIBD1018K478	8.8750	8.5Y	11/20/2018	3028	8.30					7.2640	6.9762	6.9745
FXTN 10-48	PIBD1019B485	7.8750	9Y	2/19/2019	3119	8.55	495.450000	7.1500	3:02:39 PM	7.1536	7.3027	7.0396	7.0375
FXTN 10-50 *	PIBD1020B508	7.7500	10Y	2/18/2020	3483	9.54	925.000000	7.2800	2:53:14 PM	7.2895	7.4577	7.2936	7.2895
FXTN 20-02	PIBD2022C021	15.0000	12Y	3/14/2022	4238	11.61					7.6793	7.4811	7.4749
FXTN 20-03	PIBD2022J033	12.7500	13Y	10/17/2022	4455	12.21					7.7430	7.5350	7.5282
FXTN 20-04	PIBD2023B048	13.0000	13Y	2/20/2023	4581	12.55					7.7800	7.5663	7.5591
FXTN 20-05	PIBD2023E054	11.8750	13Y	5/29/2023	4679	12.82					7.8088	7.5907	7.5832
FXTN 20-06	PIBD2023J068	11.3750	14Y	10/23/2023	4826	13.22					7.8519	7.6272	7.6193
FXTN 20-07	PIBD2024F075	12.3750	14Y	6/3/2024	5050	13.84					7.9177	7.6828	7.6743
FXTN 20-08	PIBD2024H086	12.8750	14Y	8/5/2024	5113	14.01					7.9361	7.6985	7.6898
FXTN 20-09	PIBD2024K091	13.7500	15Y	11/11/2024	5211	14.28					7.9649	7.7228	7.7138
FXTN 20-10	PIBD2025D103	12.1250	15Y	4/14/2025	5365	14.70					8.0101	7.7611	7.7517
FXTN 20-11	PIBD2025J116	12.1250	16Y	10/20/2025	5554	15.22					8.0656	7.8080	7.7981
FXTN 25-01	PIBD2525K015	18.2500	16Y	11/29/2025	5594	15.33					8.0773	7.8180	7.8079
FXTN 20-12	PIBD2026A122	10.2500	16Y	1/19/2026	5645	15.47					8.0923	7.8306	7.8204
FXTN 20-13	PIBD2026L139	8.0000	17Y	12/7/2026	5967	16.35	0.775000	7.9500	3:00:27 PM	7.9500	8.1868	7.9106	7.8995
FXTN 20-14	PIBD2027I140	8.6250	18Y	9/6/2027	6240	17.10					8.2670	7.9784	7.9666
FXTN 20-15	PIBD2028L151	9.5000	19Y	12/4/2028	6695	18.34	150.000000	8.2300	3:06:01 PM	8.2300	8.4005	8.0915	8.0783
FXTN 20-16	PIBD2030E166	8.7500	20Y	5/27/2030	7234	19.82	431.940000	8.2000	3:12:54 PM	8.2259	8.5587	8.2254	8.2107
FXTN 25-02 *	PIBD2530G029	12.5000	20Y	7/28/2030	7296	19.99					8.5769	8.2408	8.2259
FXTN 25-03	PIBD2531A032	11.2500	21Y	1/26/2031	7478	20.49					8.6242	8.3147	8.3016
FXTN 25-04	PIBD2531J042	9.3750	22Y	10/5/2031	7730	21.18					8.6897	8.4171	8.4064
FXTN 25-05	PIBD2532K057	8.5000	23Y	11/29/2032	8151	22.33					8.7992	8.5881	8.5814
FXTN 25-06 *	PIBD2534K062	9.2500	25Y	11/5/2034	8857	24.27					8.9827	8.8750	8.8750

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