

Interpolated Bonds  
September 06, 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
RTB 05-04	PIID0510H043	10.6250	<1M	9/8/2010	1						4.0000	4.0000	4.0000
FXTN 05-60	PIBD0510I600	10.8750	<1M	9/22/2010	15	0.04					4.0446	4.0200	3.9908
FXTN 05-61	PIBD0510L615	9.3750	3M	12/1/2010	85	0.23					4.1654	4.1156	4.0603
FXTN 10-26	PIBD1010L261	17.5000	4M	12/21/2010	105	0.29					4.2040	4.1571	4.1119
FXTN 03-17	PIBD0311A175	5.3750	5M	1/17/2011	132	0.36					4.2683	4.2239	4.1943
FXTN 10-27	PIBD1011A278	17.5000	5M	1/18/2011	133	0.36					4.2706	4.2264	4.1974
FXTN 07-35	PIBD0711A354	11.0000	5M	1/22/2011	137	0.38					4.2802	4.2363	4.2096
FXTN 05-62	PIBD0511C622	8.5000	6M	3/3/2011	177	0.48	1.500000	4.2500	10:42:29 AM	4.2633	4.3753	4.3352	4.3317
FXTN 07-36	PIBD0711D360	12.0000	7M	4/15/2011	220	0.60					4.4453	4.3996	4.3743
FXTN 05-63	PIBD0511F638	10.6250	10M	6/22/2011	288	0.79					4.5475	4.4906	4.4190
FXTN 07-37	PIBD0711G376	12.0000	11M	7/22/2011	318	0.87	6.000000	4.4000	3:56:17 PM	4.4000	4.5927	4.5308	4.4388
RTB 03-06	PIID0311G065	8.5000	11M	7/31/2011	327	0.90					4.6062	4.5429	4.4447
SPTB 10-01	SPTB1011I016	15.5000	1.5Y	9/20/2011	378	1.04					4.6916	4.5799	4.4808
FXTN 10-28	PIBD1011J288	16.5000	1.5Y	10/11/2011	399	1.09	0.100000	4.5000	3:06:45 PM	4.5000	4.7300	4.5838	4.4966
FXTN 05-64	PIBD0511J642	7.2500	1.5Y	10/19/2011	407	1.12					4.7446	4.5853	4.5026
RTB 05-05	PIID0511L054	5.8750	1.5Y	12/6/2011	455	1.25					4.8324	4.5941	4.5387
FXTN 04-19	PIBD0411L191	5.8750	1.5Y	12/13/2011	462	1.27					4.8452	4.5953	4.5440
FXTN 03-18	PIBD0312A182	5.8750	1.5Y	1/8/2012	488	1.34					4.8927	4.6001	4.5635
SPTB 10-02	SPTB1012A021	14.0000	1.5Y	1/31/2012	511	1.40					4.9347	4.6043	4.5808
FXTN 05-65	PIBD0512B658	5.7500	1.5Y	2/21/2012	532	1.46	2,235.480050	4.6000	2:21:23 PM	4.5966	4.9731	4.6082	4.5966
FXTN 10-29	PIBD1012D291	13.0000	2Y	4/25/2012	596	1.63					5.0157	4.7483	4.7409
FXTN 07-39	PIBD0712D395	11.5000	2Y	4/28/2012	599	1.64					5.0177	4.7548	4.7476
RTB 05-06	PIID0512H067	7.1250	2Y	8/1/2012	694	1.90	10.000000	4.9500	11:35:47 AM	4.9500	5.0810	4.9628	4.9617
FXTN 07-40 *	PIBD0712H408	11.3750	2Y	8/18/2012	711	1.95					5.0923	5.0000	5.0000
RTB 03-07	PIID0312I070	5.2500	2.5Y	9/24/2012	748	2.05	3.254000	4.8250	3:41:45 PM	4.9886	5.0919	4.9929	4.9925
FXTN 10-30	PIBD1012J302	12.1250	2.5Y	10/17/2012	771	2.11					5.0917	4.9885	4.9878
FXTN 07-41	PIBD0712K413	10.5000	2.5Y	11/17/2012	802	2.20					5.0914	4.9825	4.9815
FXTN 07-42	PIBD0713A421	9.0000	2.5Y	1/5/2013	851	2.33					5.0909	4.9731	4.9715
FXTN 03-19	PIBD0313A199	5.2500	2.5Y	1/7/2013	853	2.34					5.0909	4.9727	4.9711
FXTN 07-43	PIBD0713C438	8.7500	2.5Y	3/3/2013	908	2.49	66.900000	4.8000	2:54:52 PM	4.9599	5.0904	4.9621	4.9599
FXTN 05-66	PIBD0513C664	6.6250	3Y	3/13/2013	918	2.52					5.0946	4.9680	4.9634
FXTN 10-31	PIBD1013C316	12.7500	3Y	3/27/2013	932	2.55					5.1005	4.9762	4.9683
FXTN 10-32	PIBD1013E320	11.7500	3Y	5/15/2013	981	2.69					5.1213	5.0049	4.9855
FXTN 07-44	PIBD0713F446	9.6250	3Y	6/29/2013	1026	2.81					5.1403	5.0313	5.0013
RTB 05-07 *	PIID0513G075	9.0000	3Y	7/31/2013	1058	2.90	60.514000	5.0100	11:25:31 AM	5.0125	5.1538	5.0500	5.0125
FXTN 10-33	PIBD1013J337	11.0000	3.5Y	10/9/2013	1128	3.09					5.1334	5.0223	4.9948
FXTN 07-45	PIBD0713K457	7.1250	3.5Y	11/2/2013	1152	3.16					5.1263	5.0129	4.9888
FXTN 05-67	PIBD0514A673	6.2500	3.5Y	1/27/2014	1238	3.39	15,983.833705	4.9500	4:14:01 PM	4.9671	5.1012	4.9789	4.9671
FXTN 10-34	PIBD1014C341	12.3750	4Y	3/25/2014	1295	3.55					5.2149	5.0956	5.0625
FXTN 10-35 *	PIBD1014G356	12.7500	4Y	7/15/2014	1407	3.85					5.4385	5.3250	5.2500
RTB 05-08	PIID0514I080	6.2500	4.5Y	9/24/2014	1478	4.05	3,445.409000	5.1750	4:07:31 PM	5.1954	5.4543	5.3234	5.2595
FXTN 07-46	PIBD0714J466	6.5000	4.5Y	10/4/2014	1488	4.08	2,100.747000	5.2000	3:46:47 PM	5.2121	5.4565	5.3231	5.2609
SPTB 10-03	SPTB1014J037	12.2500	4.5Y	10/14/2014	1498	4.10					5.4587	5.3229	5.2622

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FXTN 10-36	PIBD1015B367	12.3750	4.5Y	2/24/2015	1631	4.47					5.4883	5.3199	5.2800
FXTN 05-68	PIBD0515E685	6.3750	5Y	5/13/2015	1709	4.68	269.000000	5.3000	11:30:41 AM	5.3000	5.5057	5.3181	5.2905
FXTN 07-47	PIBD0715E477	8.3750	5Y	5/22/2015	1718	4.71	40.000000	5.3250	10:59:08 AM	5.3531	5.5077	5.3179	5.2917
RTB 05-09	PIID0515H097	5.8750	5Y	8/19/2015	1807	4.95	1,351.575000	5.3000	4:14:34 PM	5.3039	5.5275	5.3158	5.3036
FXTN 10-37 *	PIBD1015H370	11.8750	5Y	8/25/2015	1813	4.97					5.5288	5.3157	5.3044
FXTN 10-38	PIBD1015L384	10.1250	5.5Y	12/15/2015	1925	5.27					5.4719	5.3277	5.3106
FXTN 10-39	PIBD1016A393	9.2500	5.5Y	1/12/2016	1953	5.35					5.4576	5.3307	5.3121
FXTN 07-48	PIBD0716A488	7.0000	5.5Y	1/27/2016	1968	5.39	7,610.000000	5.2650	3:58:28 PM	5.3129	5.4500	5.3324	5.3129
FXTN 10-40	PIBD1016C407	7.5000	6Y	3/30/2016	2031	5.56					5.4730	5.3553	5.3400
FXTN 10-41	PIBD1016D416	7.0000	6Y	4/27/2016	2059	5.64					5.4833	5.3655	5.3521
FXTN 10-42	PIBD1016I420	9.1250	6Y	9/4/2016	2189	6.00	1,998.999930	5.3900	4:14:39 PM	5.4081	5.5308	5.4127	5.4081
RTB 07-01	PIID0716I018	7.0000	6.5Y	9/24/2016	2209	6.05	200.000000	5.5000	9:55:25 AM	5.5000	5.5523	5.4185	5.4137
FXTN 10-43	PIBD1016K436	6.2500	6.5Y	11/16/2016	2262	6.20					5.6095	5.4337	5.4284
FXTN 07-49	PIBD0717C493	7.0000	7Y	3/31/2017	2397	6.57	5,425.000000	5.4750	3:38:21 PM	5.5019	5.7551	5.4724	5.4659
FXTN 20-01	PIBD2017D011	14.3750	7Y	4/24/2017	2421	6.63					5.7810	5.4793	5.4726
RTB 07-02	PIID0717H026	6.6250	7Y	8/19/2017	2538	6.95	3,346.053900	5.5000	3:35:13 PM	5.5086	5.9072	5.5129	5.5051
FXTN 10-44 *	PIBD1017H447	7.7500	7Y	8/23/2017	2542	6.96	1,100.000000	5.6500	3:34:38 PM	5.5204	5.9115	5.5140	5.5062
FXTN 10-45	PIBD1018A451	5.8750	7.5Y	1/31/2018	2703	7.41					6.0044	5.6261	5.6227
FXTN 10-47	PIBD1018K478	8.8750	8.5Y	11/20/2018	2996	8.21					6.1733	5.8302	5.8346
FXTN 10-48	PIBD1019B485	7.8750	8.5Y	2/19/2019	3087	8.46	1,400.000000	6.0000	3:35:43 PM	6.0054	6.2258	5.8935	5.9004
FXTN 10-50	PIBD1020B508	7.7500	9.5Y	2/18/2020	3451	9.45	500.000000	6.1500	11:44:50 AM	6.1974	6.4356	6.1470	6.1637
RTB 10-01 *	PIID1020H015	7.2500	10Y	8/19/2020	3634	9.96	710.800000	6.3000	2:53:30 PM	6.2960	6.5412	6.2744	6.2960
FXTN 20-02	PIBD2022C021	15.0000	12Y	3/14/2022	4206	11.52					6.8271	6.5857	6.6039
FXTN 20-03	PIBD2022J033	12.7500	13Y	10/17/2022	4423	12.12					6.9356	6.7038	6.7207
FXTN 20-04	PIBD2023B048	13.0000	13Y	2/20/2023	4549	12.46					6.9986	6.7724	6.7886
FXTN 20-05	PIBD2023E054	11.8750	13Y	5/29/2023	4647	12.73					7.0475	6.8257	6.8413
FXTN 20-06	PIBD2023J068	11.3750	14Y	10/23/2023	4794	13.13					7.1210	6.9057	6.9204
FXTN 20-07	PIBD2024F075	12.3750	14Y	6/3/2024	5018	13.75					7.2330	7.0276	7.0410
FXTN 20-08	PIBD2024H086	12.8750	14Y	8/5/2024	5081	13.92					7.2645	7.0619	7.0749
FXTN 20-09	PIBD2024K091	13.7500	15Y	11/11/2024	5179	14.19					7.3135	7.1153	7.1277
FXTN 20-10	PIBD2025D103	12.1250	15Y	4/14/2025	5333	14.61					7.3905	7.1991	7.2106
FXTN 20-11	PIBD2025J116	12.1250	16Y	10/20/2025	5522	15.13					7.4850	7.3019	7.3123
FXTN 25-01	PIBD2525K015	18.2500	16Y	11/29/2025	5562	15.24					7.5049	7.3237	7.3338
FXTN 20-12	PIBD2026A122	10.2500	16Y	1/19/2026	5613	15.38					7.5304	7.3515	7.3613
FXTN 20-13	PIBD2026L139	8.0000	17Y	12/7/2026	5935	16.26					7.6914	7.5267	7.5346
FXTN 20-14	PIBD2027I140	8.6250	17Y	9/6/2027	6208	17.01					7.8279	7.6753	7.6816
FXTN 20-15	PIBD2028L151	9.5000	19Y	12/4/2028	6663	18.25					8.0553	7.9229	7.9265
FXTN 20-16	PIBD2030E166	8.7500	20Y	5/27/2030	7202	19.73	13.200000	8.0500	11:25:53 AM	8.0500	8.3248	8.2163	8.2166
FXTN 25-02 *	PIBD2530G029	12.5000	20Y	7/28/2030	7264	19.90					8.3558	8.2500	8.2500
FXTN 25-03	PIBD2531A032	11.2500	21Y	1/26/2031	7446	20.40					8.3872	8.2791	8.2791
FXTN 25-04	PIBD2531J042	9.3750	22Y	10/5/2031	7698	21.09					8.4306	8.3195	8.3195
FXTN 25-05	PIBD2532K057	8.5000	23Y	11/29/2032	8119	22.24					8.5032	8.3869	8.3869
FXTN 25-06 *	PIBD2534K062	9.2500	25Y	11/5/2034	8825	24.18					8.6250	8.5000	8.5000