

Interpolated Bonds
September 08, 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 05-60	PIBD0510I600	10.8750	<1M	9/22/2010	13	0.04					4.0531	3.9534	3.9486
FXTN 05-61	PIBD0510L615	9.3750	3M	12/1/2010	83	0.23					4.1849	3.9345	3.9322
FXTN 10-26	PIBD1010L261	17.5000	4M	12/21/2010	103	0.28	0.096000	4.0000	11:58:13 AM	4.0000	4.2275	3.9919	3.9930
FXTN 03-17	PIBD0311A175	5.3750	5M	1/17/2011	130	0.36	50.000000	4.6000	4:01:54 PM	4.6000	4.3045	4.0927	4.0973
FXTN 10-27	PIBD1011A278	17.5000	5M	1/18/2011	131	0.36					4.3074	4.0964	4.1011
FXTN 07-35	PIBD0711A354	11.0000	5M	1/22/2011	135	0.37					4.3188	4.1114	4.1166
FXTN 05-62	PIBD0511C622	8.5000	6M	3/3/2011	175	0.48	621.918356	4.6000	4:02:05 PM	4.3271	4.4329	4.2606	4.2711
FXTN 07-36	PIBD0711D360	12.0000	7M	4/15/2011	218	0.60					4.4862	4.3150	4.3229
FXTN 05-63	PIBD0511F638	10.6250	10M	6/22/2011	286	0.78					4.5527	4.3738	4.3755
FXTN 07-37	PIBD0711G376	12.0000	11M	7/22/2011	316	0.87	19.750840	4.4750	11:49:03 AM	4.4866	4.5821	4.3997	4.3987
RTB 03-06	PIID0311G065	8.5000	11M	7/31/2011	325	0.89	3.101200	4.6000	3:43:12 PM	4.4482	4.5909	4.4075	4.4056
SPTB 10-01	SPTB1011I016	15.5000	1.5Y	9/20/2011	376	1.03					4.6543	4.4742	4.4595
FXTN 10-28	PIBD1011J288	16.5000	1.5Y	10/11/2011	397	1.09					4.6968	4.5288	4.4991
FXTN 05-64	PIBD0511J642	7.2500	1.5Y	10/19/2011	405	1.11					4.7129	4.5497	4.5142
RTB 05-05	PIID0511L054	5.8750	1.5Y	12/6/2011	453	1.24					4.8099	4.6746	4.6048
FXTN 04-19	PIBD0411L191	5.8750	1.5Y	12/13/2011	460	1.26					4.8240	4.6928	4.6180
FXTN 03-18	PIBD0312A182	5.8750	1.5Y	1/8/2012	486	1.33					4.8765	4.7605	4.6670
SPTB 10-02	SPTB1012A021	14.0000	1.5Y	1/31/2012	509	1.39					4.9230	4.8203	4.7104
FXTN 05-65	PIBD0512B658	5.7500	1.5Y	2/21/2012	530	1.45	2.136000	4.5000	10:40:22 AM	4.5702	4.9654	4.8750	4.7500
FXTN 10-29	PIBD1012D291	13.0000	2Y	4/25/2012	594	1.63					5.0121	4.9197	4.8662
FXTN 07-39	PIBD0712D395	11.5000	2Y	4/28/2012	597	1.64	0.300000	4.5000	11:58:57 AM	4.5000	5.0143	4.9218	4.8716
RTB 05-06	PIID0512H067	7.1250	2Y	8/1/2012	692	1.90	30.002000	4.7000	3:58:49 PM	4.6998	5.0837	4.9881	5.0441
FXTN 07-40 *	PIBD0712H408	11.3750	2Y	8/18/2012	709	1.94					5.0962	5.0000	5.0750
RTB 03-07	PIID0312I070	5.2500	2.5Y	9/24/2012	746	2.04	84.095641	4.7000	3:52:15 PM	4.7241	5.0911	4.9620	5.0230
FXTN 10-30	PIBD1012J302	12.1250	2.5Y	10/17/2012	769	2.11					5.0880	4.9384	4.9907
FXTN 07-41	PIBD0712K413	10.5000	2.5Y	11/17/2012	800	2.19					5.0837	4.9066	4.9472
FXTN 07-42	PIBD0713A421	9.0000	2.5Y	1/5/2013	849	2.33					5.0770	4.8563	4.8784
FXTN 03-19	PIBD0313A199	5.2500	2.5Y	1/7/2013	851	2.33					5.0767	4.8542	4.8756
FXTN 07-43	PIBD0713C438	8.7500	2.5Y	3/3/2013	906	2.48	148.500000	4.8500	2:35:21 PM	4.7984	5.0692	4.7978	4.7984
FXTN 05-66	PIBD0513C664	6.6250	3Y	3/13/2013	916	2.51					5.0741	4.8129	4.8118
FXTN 10-31	PIBD1013C316	12.7500	3Y	3/27/2013	930	2.55	15.000000	5.1000	4:00:57 PM	5.1000	5.0809	4.8341	4.8306
FXTN 10-32	PIBD1013E320	11.7500	3Y	5/15/2013	979	2.68					5.1048	4.9084	4.8963
FXTN 07-44	PIBD0713F446	9.6250	3Y	6/29/2013	1024	2.81					5.1267	4.9765	4.9567
RTB 05-07 *	PIID0513G075	9.0000	3Y	7/31/2013	1056	2.89	459.833589	4.8500	12:01:49 PM	4.9963	5.1423	5.0250	4.9996
FXTN 10-33	PIBD1013J337	11.0000	3.5Y	10/9/2013	1126	3.08					5.0907	4.9609	4.9462
FXTN 07-45	PIBD0713K457	7.1250	3.5Y	11/2/2013	1150	3.15					5.0730	4.9389	4.9279
FXTN 05-67	PIBD0514A673	6.2500	3.5Y	1/27/2014	1236	3.39	25,346.000000	4.9500	4:14:25 PM	4.8623	5.0096	4.8601	4.8623
FXTN 10-34	PIBD1014C341	12.3750	4Y	3/25/2014	1293	3.54					5.1257	4.9916	5.0099
FXTN 10-35 *	PIBD1014G356	12.7500	4Y	7/15/2014	1405	3.85					5.3538	5.2500	5.3000
RTB 05-08	PIID0514I080	6.2500	4.5Y	9/24/2014	1476	4.04	948.604540	5.2000	4:12:32 PM	5.0854	5.3646	5.2372	5.2813
FXTN 07-46	PIBD0714J466	6.5000	4.5Y	10/4/2014	1486	4.07	3,372.980000	5.0625	10:48:55 AM	5.0584	5.3661	5.2354	5.2787
SPTB 10-03	SPTB1014J037	12.2500	4.5Y	10/14/2014	1496	4.10					5.3676	5.2336	5.2760
FXTN 10-36	PIBD1015B367	12.3750	4.5Y	2/24/2015	1629	4.46	0.850000	5.0500	11:01:10 AM	5.0500	5.3878	5.2095	5.2410

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FXTN 05-68	PIBD0515E685	6.3750	5Y	5/13/2015	1707	4.68					5.3996	5.1954	5.2204
FXTN 07-47	PIBD0715E477	8.3750	5Y	5/22/2015	1716	4.70	200.000000	5.1900	9:25:57 AM	5.1900	5.4010	5.1938	5.2181
RTB 05-09	PIID0515H097	5.8750	5Y	8/19/2015	1805	4.95	2,569.534921	5.2500	4:14:37 PM	5.1933	5.4145	5.1777	5.1946
FXTN 10-37 *	PIBD1015H370	11.8750	5Y	8/25/2015	1811	4.96					5.4154	5.1766	5.1930
FXTN 10-38	PIBD1015L384	10.1250	5.5Y	12/15/2015	1923	5.27	29.488550	5.2750	3:52:32 PM	5.2750	5.3312	5.1776	5.1881
FXTN 10-39	PIBD1016A393	9.2500	5.5Y	1/12/2016	1951	5.35	6.000000	5.2750	3:47:15 PM	5.2750	5.3101	5.1779	5.1869
FXTN 07-48	PIBD0716A488	7.0000	5.5Y	1/27/2016	1966	5.39	2,177.145000	5.2750	4:14:31 PM	5.1862	5.2988	5.1780	5.1862
FXTN 10-40	PIBD1016C407	7.5000	6Y	3/30/2016	2029	5.56					5.3237	5.2045	5.2201
FXTN 10-41	PIBD1016D416	7.0000	6Y	4/27/2016	2057	5.64					5.3348	5.2162	5.2352
FXTN 10-42	PIBD1016I420	9.1250	6Y	9/4/2016	2187	5.99	3,820.900000	5.3750	4:14:36 PM	5.3051	5.3862	5.2708	5.3051
RTB 07-01	PIID0716I018	7.0000	6.5Y	9/24/2016	2207	6.05	306.253600	5.5000	2:57:18 PM	5.4497	5.4090	5.2773	5.3107
FXTN 10-43	PIBD1016K436	6.2500	6.5Y	11/16/2016	2260	6.19					5.4695	5.2946	5.3255
FXTN 07-49	PIBD0717C493	7.0000	7Y	3/31/2017	2395	6.56	3,045.158000	5.5000	4:14:13 PM	5.3946	5.6238	5.3388	5.3632
FXTN 20-01	PIBD2017D011	14.3750	7Y	4/24/2017	2419	6.63					5.6512	5.3466	5.3699
RTB 07-02	PIID0717H026	6.6250	7Y	8/19/2017	2536	6.95	624.044000	5.5150	4:09:55 PM	5.4204	5.7849	5.3849	5.4026
FXTN 10-44 *	PIBD1017H447	7.7500	7Y	8/23/2017	2540	6.96	50.000000	5.7500	4:13:33 PM	5.7500	5.7894	5.3862	5.4037
FXTN 10-45	PIBD1018A451	5.8750	7.5Y	1/31/2018	2701	7.40					5.8697	5.4840	5.5021
FXTN 10-47	PIBD1018K478	8.8750	8.5Y	11/20/2018	2994	8.20	94.000000	6.0500	2:56:50 PM	6.0500	6.0159	5.6621	5.6810
FXTN 10-48	PIBD1019B485	7.8750	8.5Y	2/19/2019	3085	8.45	606.000000	5.9400	4:10:15 PM	6.0619	6.0613	5.7174	5.7366
FXTN 10-50	PIBD1020B508	7.7500	9.5Y	2/18/2020	3449	9.45	2,100.000000	6.0000	11:12:08 AM	6.0029	6.2429	5.9386	5.9590
RTB 10-01 *	PIID1020H015	7.2500	10Y	8/19/2020	3632	9.95	1,096.662000	6.1500	3:54:09 PM	6.0708	6.3342	6.0498	6.0708
FXTN 20-02	PIBD2022C021	15.0000	12Y	3/14/2022	4204	11.52					6.6521	6.3492	6.3693
FXTN 20-03	PIBD2022J033	12.7500	13Y	10/17/2022	4421	12.11					6.7727	6.4628	6.4826
FXTN 20-04	PIBD2023B048	13.0000	13Y	2/20/2023	4547	12.46					6.8427	6.5288	6.5484
FXTN 20-05	PIBD2023E054	11.8750	13Y	5/29/2023	4645	12.73					6.8972	6.5801	6.5995
FXTN 20-06	PIBD2023J068	11.3750	14Y	10/23/2023	4792	13.13					6.9789	6.6570	6.6762
FXTN 20-07	PIBD2024F075	12.3750	14Y	6/3/2024	5016	13.74					7.1034	6.7743	6.7932
FXTN 20-08	PIBD2024H086	12.8750	14Y	8/5/2024	5079	13.92					7.1384	6.8073	6.8261
FXTN 20-09	PIBD2024K091	13.7500	15Y	11/11/2024	5177	14.18					7.1928	6.8586	6.8772
FXTN 20-10	PIBD2025D103	12.1250	15Y	4/14/2025	5331	14.61					7.2784	6.9392	6.9576
FXTN 20-11	PIBD2025J116	12.1250	16Y	10/20/2025	5520	15.12					7.3835	7.0381	7.0562
FXTN 25-01	PIBD2525K015	18.2500	16Y	11/29/2025	5560	15.23					7.4057	7.0590	7.0771
FXTN 20-12	PIBD2026A122	10.2500	16Y	1/19/2026	5611	15.37					7.4340	7.0857	7.1037
FXTN 20-13	PIBD2026L139	8.0000	17Y	12/7/2026	5933	16.25					7.6130	7.2543	7.2718
FXTN 20-14	PIBD2027I140	8.6250	17Y	9/6/2027	6206	17.00					7.7647	7.3972	7.4143
FXTN 20-15	PIBD2028L151	9.5000	19Y	12/4/2028	6661	18.25					8.0175	7.6354	7.6518
FXTN 20-16	PIBD2030E166	8.7500	20Y	5/27/2030	7200	19.73	250.500000	7.9900	12:02:43 PM	7.9655	8.3171	7.9175	7.9332
FXTN 25-02 *	PIBD2530G029	12.5000	20Y	7/28/2030	7262	19.90					8.3515	7.9500	7.9655
FXTN 25-03	PIBD2531A032	11.2500	21Y	1/26/2031	7444	20.39					8.3854	8.0141	8.0395
FXTN 25-04	PIBD2531J042	9.3750	22Y	10/5/2031	7696	21.08					8.4323	8.1029	8.1419
FXTN 25-05	PIBD2532K057	8.5000	23Y	11/29/2032	8117	22.24					8.5106	8.2512	8.3130
FXTN 25-06 *	PIBD2534K062	9.2500	25Y	11/5/2034	8823	24.17					8.6419	8.5000	8.6000