

Interpolated Bonds
September 22, 2010

Instrument Name	ISIN	Coupon	Tenor	Maturity	Days	YRS	D. Vol (MM)	Last Yield	Traded Time	W. Ave Yld	PDSI-F	PDSI-R1	PDSI-R2
FXTN 05-61	PIBD0510L615	9.3750	2M	12/1/2010	69	0.19					4.2216	4.1812	3.9447
FXTN 10-26	PIBD1010L261	17.5000	3M	12/21/2010	89	0.24					4.2395	4.1991	3.9702
FXTN 03-17	PIBD0311A175	5.3750	4M	1/17/2011	116	0.32					4.3019	4.2643	4.0637
FXTN 10-27	PIBD1011A278	17.5000	4M	1/18/2011	117	0.32					4.3043	4.2668	4.0672
FXTN 07-35	PIBD0711A354	11.0000	4M	1/22/2011	121	0.33					4.3138	4.2766	4.0814
FXTN 05-62	PIBD0511C622	8.5000	5M	3/3/2011	161	0.44	250.000000	4.3500	10:03:50 AM	4.3500	4.4084	4.3755	4.2232
FXTN 07-36	PIBD0711D360	12.0000	7M	4/15/2011	204	0.56					4.4781	4.4440	4.3297
FXTN 05-63	PIBD0511F638	10.6250	9M	6/22/2011	272	0.75					4.5442	4.5000	4.4346
FXTN 07-37	PIBD0711G376	12.0000	10M	7/22/2011	302	0.83					4.5734	4.5247	4.4809
RTB 03-06	PIID0311G065	8.5000	10M	7/31/2011	311	0.85					4.5821	4.5321	4.4948
SPTB 10-01	SPTB1011I016	15.5000	1Y	9/20/2011	362	0.99					4.6317	4.5742	4.5735
FXTN 10-28	PIBD1011J288	16.5000	1.5Y	10/11/2011	383	1.05	0.381000	4.5000	10:41:40 AM	4.5000	4.6757	4.6109	4.6090
FXTN 05-64	PIBD0511J642	7.2500	1.5Y	10/19/2011	391	1.07					4.6929	4.6253	4.6226
RTB 05-05	PIID0511L054	5.8750	1.5Y	12/6/2011	439	1.20					4.7960	4.7116	4.7043
FXTN 04-19	PIBD0411L191	5.8750	1.5Y	12/13/2011	446	1.22					4.8111	4.7242	4.7162
FXTN 03-18	PIBD0312A182	5.8750	1.5Y	1/8/2012	472	1.29	1.054000	4.6950	10:47:15 AM	4.6950	4.8670	4.7709	4.7605
SPTB 10-02	SPTB1012A021	14.0000	1.5Y	1/31/2012	495	1.36					4.9164	4.8123	4.7996
FXTN 05-65	PIBD0512B658	5.7500	1.5Y	2/21/2012	516	1.41	150.002000	4.6250	3:04:05 PM	4.8353	4.9615	4.8500	4.8353
FXTN 10-29	PIBD1012D291	13.0000	2Y	4/25/2012	580	1.59					5.0310	4.9394	4.9300
FXTN 07-39	PIBD0712D395	11.5000	2Y	4/28/2012	583	1.60	0.500000	4.6500	10:13:19 AM	4.6500	5.0342	4.9436	4.9344
RTB 05-06	PIID0512H067	7.1250	2Y	8/1/2012	678	1.86	9.285000	4.6000	11:40:03 AM	4.6000	5.1373	5.0763	5.0749
FXTN 07-40 *	PIBD0712H408	11.3750	2Y	8/18/2012	695	1.90					5.1558	5.1000	5.1000
RTB 03-07	PIID0312I070	5.2500	2.5Y	9/24/2012	732	2.01					5.1379	5.0840	5.0812
FXTN 10-30	PIBD1012J302	12.1250	2.5Y	10/17/2012	755	2.07					5.1267	5.0741	5.0695
FXTN 07-41	PIBD0712K413	10.5000	2.5Y	11/17/2012	786	2.15					5.1117	5.0607	5.0538
FXTN 07-42	PIBD0713A421	9.0000	2.5Y	1/5/2013	835	2.29					5.0880	5.0396	5.0289
FXTN 03-19	PIBD0313A199	5.2500	2.5Y	1/7/2013	837	2.29					5.0870	5.0387	5.0279
FXTN 07-43	PIBD0713C438	8.7500	2.5Y	3/3/2013	892	2.44	100.000000	5.0000	11:23:26 AM	5.0000	5.0604	5.0150	5.0000
FXTN 05-66	PIBD0513C664	6.6250	2.5Y	3/13/2013	902	2.47					5.0723	5.0157	5.0017
FXTN 10-31	PIBD1013C316	12.7500	3Y	3/27/2013	916	2.51					5.0889	5.0166	5.0040
FXTN 10-32	PIBD1013E320	11.7500	3Y	5/15/2013	965	2.64					5.1470	5.0199	5.0122
FXTN 07-44	PIBD0713F446	9.6250	3Y	6/29/2013	1010	2.77					5.2005	5.0229	5.0197
RTB 05-07 *	PIID0513G075	9.0000	3Y	7/31/2013	1042	2.85	500.000000	5.0250	10:31:10 AM	5.0250	5.2385	5.0250	5.0250
FXTN 10-33	PIBD1013J337	11.0000	3.5Y	10/9/2013	1112	3.05					5.1860	5.0199	5.0168
FXTN 07-45	PIBD0713K457	7.1250	3.5Y	11/2/2013	1136	3.11					5.1680	5.0182	5.0140
FXTN 05-67	PIBD0514A673	6.2500	3.5Y	1/27/2014	1222	3.35	9,589.202000	4.9950	4:13:51 PM	5.0040	5.1035	5.0119	5.0040
FXTN 10-34	PIBD1014C341	12.3750	4Y	3/25/2014	1279	3.50					5.2041	5.1091	5.0785
FXTN 10-35 *	PIBD1014G356	12.7500	4Y	7/15/2014	1391	3.81					5.4019	5.3000	5.2250
RTB 05-08	PIID0514I080	6.2500	4.5Y	9/24/2014	1462	4.01	551.250000	5.1000	11:50:23 AM	5.2272	5.4379	5.3138	5.2508
FXTN 07-46	PIBD0714J466	6.5000	4.5Y	10/4/2014	1472	4.03	4,700.200000	5.2000	3:03:44 PM	5.2117	5.4430	5.3157	5.2545
SPTB 10-03	SPTB1014J037	12.2500	4.5Y	10/14/2014	1482	4.06					5.4480	5.3177	5.2581
FXTN 10-36	PIBD1015B367	12.3750	4.5Y	2/24/2015	1615	4.42					5.5155	5.3435	5.3065
FXTN 05-68	PIBD0515E685	6.3750	5Y	5/13/2015	1693	4.64	2,924.000000	5.3400	3:57:11 PM	5.3950	5.5550	5.3586	5.3349
FXTN 07-47	PIBD0715E477	8.3750	5Y	5/22/2015	1702	4.66	150.000000	5.3750	10:32:34 AM	5.3750	5.5595	5.3604	5.3382

Interpolated Bonds
September 22, 2010

Instrument Name	ISIN	Coupon	Tenor	Maturity	Days	YRS	D. Vol (MM)	Last Yield	Traded Time	W. Ave Yld	PDSI-F	PDSI-R1	PDSI-R2
RTB 05-09	PIID0515H097	5.8750	5Y	8/19/2015	1791	4.91	874.378000	5.2750	3:48:33 PM	5.2977	5.6047	5.3776	5.3705
FXTN 10-37 *	PIBD1015H370	11.8750	5Y	8/25/2015	1797	4.92	0.100000	5.2000	3:14:58 PM	5.2000	5.6077	5.3788	5.3727
FXTN 10-38	PIBD1015L384	10.1250	5.5Y	12/15/2015	1909	5.23					5.4687	5.3368	5.3305
FXTN 10-39	PIBD1016A393	9.2500	5.5Y	1/12/2016	1937	5.31					5.4340	5.3263	5.3199
FXTN 07-48	PIBD0716A488	7.0000	5.5Y	1/27/2016	1952	5.35	5,270.947000	5.3000	4:14:56 PM	5.3143	5.4154	5.3207	5.3143
FXTN 10-40	PIBD1016C407	7.5000	6Y	3/30/2016	2015	5.52					5.4482	5.3508	5.3455
FXTN 10-41	PIBD1016D416	7.0000	6Y	4/27/2016	2043	5.60					5.4627	5.3641	5.3594
FXTN 10-42	PIBD1016I420	9.1250	6Y	9/4/2016	2173	5.95	4,540.000000	5.4100	4:14:35 PM	5.4238	5.5304	5.4261	5.4238
RTB 07-01	PIID0716I018	7.0000	6.5Y	9/24/2016	2193	6.01					5.5521	5.4324	5.4305
FXTN 10-43	PIBD1016K436	6.2500	6.5Y	11/16/2016	2246	6.15					5.6095	5.4492	5.4481
FXTN 07-49	PIBD0717C493	7.0000	7Y	3/31/2017	2381	6.52	4,420.000000	5.5300	3:54:10 PM	5.5327	5.7559	5.4918	5.4929
FXTN 20-01	PIBD2017D011	14.3750	7Y	4/24/2017	2405	6.59					5.7819	5.4994	5.5009
RTB 07-02	PIID0717H026	6.6250	7Y	8/19/2017	2522	6.91	2,234.395000	5.5700	4:07:56 PM	5.5577	5.9087	5.5363	5.5398
FXTN 10-44 *	PIBD1017H447	7.7500	7Y	8/23/2017	2526	6.92					5.9131	5.5376	5.5411
FXTN 10-45	PIBD1018A451	5.8750	7.5Y	1/31/2018	2687	7.36					5.9773	5.6329	5.6351
FXTN 10-47	PIBD1018K478	8.8750	8.5Y	11/20/2018	2980	8.16					6.0941	5.8064	5.8062
FXTN 10-48	PIBD1019B485	7.8750	8.5Y	2/19/2019	3071	8.41	145.000000	6.0250	11:55:47 AM	6.0444	6.1304	5.8602	5.8593
FXTN 10-50	PIBD1020B508	7.7500	9.5Y	2/18/2020	3435	9.41	1,635.000000	6.1500	11:58:23 AM	6.1903	6.2755	6.0757	6.0718
RTB 10-01	PIID1020H015	7.2500	10Y	8/19/2020	3618	9.91	1,206.000000	6.1000	3:09:50 PM	6.1950	6.3485	6.1840	6.1787
FXTN 10-51 *	PIBD1020I510	6.1250	10Y	9/16/2020	3646	9.99					6.3596	6.2006	6.1950
FXTN 20-02	PIBD2022C021	15.0000	12Y	3/14/2022	4190	11.48					6.6742	6.5214	6.4574
FXTN 20-03	PIBD2022J033	12.7500	13Y	10/17/2022	4407	12.07					6.7996	6.6494	6.5620
FXTN 20-04	PIBD2023B048	13.0000	13Y	2/20/2023	4533	12.42					6.8725	6.7237	6.6228
FXTN 20-05	PIBD2023E054	11.8750	13Y	5/29/2023	4631	12.69					6.9291	6.7815	6.6701
FXTN 20-06	PIBD2023J068	11.3750	14Y	10/23/2023	4778	13.09					7.0141	6.8682	6.7410
FXTN 20-07	PIBD2024F075	12.3750	14Y	6/3/2024	5002	13.70					7.1437	7.0003	6.8490
FXTN 20-08	PIBD2024H086	12.8750	14Y	8/5/2024	5065	13.88					7.1801	7.0375	6.8794
FXTN 20-09	PIBD2024K091	13.7500	15Y	11/11/2024	5163	14.15					7.2368	7.0953	6.9267
FXTN 20-10	PIBD2025D103	12.1250	15Y	4/14/2025	5317	14.57					7.3258	7.1861	7.0009
FXTN 20-11	PIBD2025J116	12.1250	16Y	10/20/2025	5506	15.08					7.4351	7.2976	7.0921
FXTN 25-01	PIBD2525K015	18.2500	16Y	11/29/2025	5546	15.19					7.4582	7.3212	7.1114
FXTN 20-12	PIBD2026A122	10.2500	16Y	1/19/2026	5597	15.33					7.4877	7.3513	7.1360
FXTN 20-13	PIBD2026L139	8.0000	17Y	12/7/2026	5919	16.22					7.6739	7.5412	7.2913
FXTN 20-14	PIBD2027I140	8.6250	17Y	9/6/2027	6192	16.96					7.8317	7.7022	7.4229
FXTN 20-15	PIBD2028L151	9.5000	19Y	12/4/2028	6647	18.21					8.0948	7.9705	7.6424
FXTN 20-16	PIBD2030E166	8.7500	20Y	5/27/2030	7186	19.69	301.000000	7.7650	3:10:21 PM	7.9322	8.4065	8.2884	7.9023
FXTN 25-02 *	PIBD2530G029	12.5000	20Y	7/28/2030	7248	19.86					8.4423	8.3250	7.9322
FXTN 25-03	PIBD2531A032	11.2500	21Y	1/26/2031	7430	20.36					8.4702	8.3541	7.9984
FXTN 25-04	PIBD2531J042	9.3750	22Y	10/5/2031	7682	21.05					8.5089	8.3945	8.0901
FXTN 25-05	PIBD2532K057	8.5000	23Y	11/29/2032	8103	22.20					8.5736	8.4619	8.2432
FXTN 25-06 *	PIBD2534K062	9.2500	25Y	11/5/2034	8809	24.13					8.6819	8.5750	8.5000