

**Interpolated Bonds**  
**September 29, 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	62	0.17					4.1462	3.9332	3.8744
FXTN 10-26	PIBD1010L261	17.5000	2M	12/21/2010	82	0.22					4.1668	4.0166	3.9086
FXTN 03-17	PIBD0311A175	5.3750	4M	1/17/2011	109	0.30					4.2242	4.1082	4.0052
FXTN 10-27	PIBD1011A278	17.5000	4M	1/18/2011	110	0.30					4.2268	4.1112	4.0096
FXTN 07-35	PIBD0711A354	11.0000	4M	1/22/2011	114	0.31					4.2372	4.1235	4.0270
FXTN 05-62	PIBD0511C622	8.5000	5M	3/3/2011	154	0.42	24.251710	4.0000	9:44:26 AM	4.0595	4.3408	4.2459	4.2016
FXTN 07-36	PIBD0711D360	12.0000	7M	4/15/2011	197	0.54					4.4398	4.3621	4.3621
FXTN 05-63	PIBD0511F638	10.6250	9M	6/22/2011	265	0.73					4.5223	4.4531	4.4531
FXTN 07-37	PIBD0711G376	12.0000	10M	7/22/2011	295	0.81					4.5587	4.4933	4.4933
RTB 03-06	PIID0311G065	8.5000	10M	7/31/2011	304	0.83	23.328000	4.7000	2:40:49 PM	4.5229	4.5696	4.5054	4.5054
SPTB 10-01	SPTB1011I016	15.5000	1Y	9/20/2011	355	0.97					4.6315	4.5737	4.5737
FXTN 10-28	PIBD1011J288	16.5000	1.5Y	10/11/2011	376	1.03					4.6761	4.6136	4.6136
FXTN 05-64	PIBD0511J642	7.2500	1.5Y	10/19/2011	384	1.05					4.6935	4.6290	4.6290
RTB 05-05	PIID0511L054	5.8750	1.5Y	12/6/2011	432	1.18					4.7978	4.7215	4.7215
FXTN 04-19	PIBD0411L191	5.8750	1.5Y	12/13/2011	439	1.20					4.8130	4.7350	4.7350
FXTN 03-18	PIBD0312A182	5.8750	1.5Y	1/8/2012	465	1.27					4.8694	4.7852	4.7852
SPTB 10-02	SPTB1012A021	14.0000	1.5Y	1/31/2012	488	1.34					4.9194	4.8295	4.8295
FXTN 05-65	PIBD0512B658	5.7500	1.5Y	2/21/2012	509	1.39					4.9650	4.8700	4.8700
FXTN 10-29	PIBD1012D291	13.0000	2Y	4/25/2012	573	1.57					5.0056	4.9085	4.9085
FXTN 07-39	PIBD0712D395	11.5000	2Y	4/28/2012	576	1.58					5.0075	4.9103	4.9103
RTB 05-06	PIID0512H067	7.1250	2Y	8/1/2012	671	1.84	2.500000	4.8000	10:20:37 AM	4.8000	5.0677	4.9675	4.9675
FXTN 07-40	PIBD0712H408	11.3750	2Y	8/18/2012	688	1.88					5.0785	4.9777	4.9777
RTB 03-07 *	PIID0312I070	5.2500	2Y	9/24/2012	725	1.99	2.589000	4.7500	3:49:59 PM	4.7389	5.1019	5.0000	5.0000
FXTN 10-30	PIBD1012J302	12.1250	2.5Y	10/17/2012	748	2.05					5.0925	4.9921	4.9892
FXTN 07-41	PIBD0712K413	10.5000	2.5Y	11/17/2012	779	2.13					5.0797	4.9814	4.9747
FXTN 07-42	PIBD0713A421	9.0000	2.5Y	1/5/2013	828	2.27					5.0596	4.9646	4.9517
FXTN 03-19	PIBD0313A199	5.2500	2.5Y	1/7/2013	830	2.27	0.600000	4.8000	3:35:50 PM	4.8000	5.0588	4.9639	4.9508
FXTN 07-43	PIBD0713C438	8.7500	2.5Y	3/3/2013	885	2.42	29.750000	4.7210	2:44:19 PM	4.9093	5.0362	4.9450	4.9250
FXTN 05-66	PIBD0513C664	6.6250	2.5Y	3/13/2013	895	2.45					5.0471	4.9553	4.9350
FXTN 10-31	PIBD1013C316	12.7500	2.5Y	3/27/2013	909	2.49					5.0624	4.9698	4.9490
FXTN 10-32	PIBD1013E320	11.7500	3Y	5/15/2013	958	2.62					5.1159	5.0204	4.9980
FXTN 07-44	PIBD0713F446	9.6250	3Y	6/29/2013	1003	2.75					5.1650	5.0669	5.0430
RTB 05-07 *	PIID0513G075	9.0000	3Y	7/31/2013	1035	2.84	35.650000	5.1750	3:19:20 PM	5.1105	5.2000	5.1000	5.0750
FXTN 10-33	PIBD1013J337	11.0000	3.5Y	10/9/2013	1105	3.03					5.1669	5.0614	5.0457
FXTN 07-45	PIBD0713K457	7.1250	3.5Y	11/2/2013	1129	3.09	12.626000	5.0000	3:32:28 PM	5.0120	5.1555	5.0481	5.0356
FXTN 05-67	PIBD0514A673	6.2500	3.5Y	1/27/2014	1215	3.33	1,600.000000	5.0000	4:07:41 PM	4.9995	5.1148	5.0007	4.9995
FXTN 10-34	PIBD1014C341	12.3750	3.5Y	3/25/2014	1272	3.48					5.1582	5.0516	5.0344
FXTN 10-35	PIBD1014G356	12.7500	4Y	7/15/2014	1384	3.79					5.2433	5.1516	5.1030
RTB 05-08 *	PIID0514I080	6.2500	4Y	9/24/2014	1455	3.99	243.113200	5.1500	4:09:56 PM	5.1465	5.2973	5.2150	5.1465
FXTN 07-46	PIBD0714J466	6.5000	4.5Y	10/4/2014	1465	4.01	600.000000	5.1500	3:21:17 PM	5.1500	5.3057	5.2213	5.1505
SPTB 10-03	SPTB1014J037	12.2500	4.5Y	10/14/2014	1475	4.04					5.3140	5.2275	5.1544
FXTN 10-36	PIBD1015B367	12.3750	4.5Y	2/24/2015	1608	4.41					5.4250	5.3109	5.2069
FXTN 05-68	PIBD0515E685	6.3750	5Y	5/13/2015	1686	4.62	160.000000	5.3000	11:19:50 AM	5.3025	5.4901	5.3598	5.2377
FXTN 07-47	PIBD0715E477	8.3750	5Y	5/22/2015	1695	4.64	100.000000	5.2750	2:42:34 PM	5.2750	5.4976	5.3654	5.2413

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RTB 05-09	PIID0515H097	5.8750	5Y	8/19/2015	1784	4.89	476.666000	5.2700	4:11:28 PM	5.2716	5.5719	5.4212	5.2764
FXTN 10-37 *	PIBD1015H370	11.8750	5Y	8/25/2015	1790	4.90					5.5769	5.4250	5.2787
FXTN 10-38	PIBD1015L384	10.1250	5.5Y	12/15/2015	1902	5.21					5.4291	5.3455	5.2786
FXTN 10-39	PIBD1016A393	9.2500	5.5Y	1/12/2016	1930	5.29	107.175166	5.4250	12:05:22 PM	5.4000	5.3921	5.3256	5.2785
FXTN 07-48	PIBD0716A488	7.0000	5.5Y	1/27/2016	1945	5.33	205.583000	5.2750	3:43:37 PM	5.2785	5.3723	5.3150	5.2785
FXTN 10-40	PIBD1016C407	7.5000	5.5Y	3/30/2016	2008	5.50					5.4037	5.3421	5.3141
FXTN 10-41	PIBD1016D416	7.0000	6Y	4/27/2016	2036	5.58					5.4177	5.3541	5.3299
FXTN 10-42	PIBD1016I420	9.1250	6Y	9/4/2016	2166	5.93	492.001500	5.4000	4:13:01 PM	5.4033	5.4825	5.4100	5.4033
RTB 07-01	PIID0716I018	7.0000	6Y	9/24/2016	2186	5.99	21.738000	5.3501	3:07:03 PM	5.3753	5.5056	5.4312	5.4150
FXTN 10-43	PIBD1016K436	6.2500	6.5Y	11/16/2016	2239	6.13					5.5669	5.4875	5.4460
FXTN 07-49	PIBD0717C493	7.0000	6.5Y	3/31/2017	2374	6.50	180.000000	5.5500	4:14:49 PM	5.5500	5.7228	5.6310	5.5251
FXTN 20-01	PIBD2017D011	14.3750	7Y	4/24/2017	2398	6.57					5.7506	5.6565	5.5392
RTB 07-02	PIID0717H026	6.6250	7Y	8/19/2017	2515	6.89	204.500000	5.6250	4:08:23 PM	5.6101	5.8858	5.7808	5.6077
FXTN 10-44 *	PIBD1017H447	7.7500	7Y	8/23/2017	2519	6.90					5.8904	5.7850	5.6101
FXTN 10-45	PIBD1018A451	5.8750	7.5Y	1/31/2018	2680	7.34					5.9488	5.8303	5.6805
FXTN 10-47	PIBD1018K478	8.8750	8.5Y	11/20/2018	2973	8.15					6.0552	5.9127	5.8086
FXTN 10-48	PIBD1019B485	7.8750	8.5Y	2/19/2019	3064	8.39	120.000000	6.0200	10:15:36 AM	6.0200	6.0882	5.9383	5.8484
FXTN 10-50	PIBD1020B508	7.7500	9.5Y	2/18/2020	3428	9.39	105.000000	6.0500	3:36:27 PM	6.0514	6.2203	6.0407	6.0077
RTB 10-01	PIID1020H015	7.2500	10Y	8/19/2020	3611	9.89					6.2868	6.0921	6.0877
FXTN 10-51 *	PIBD1020I510	6.1250	10Y	9/16/2020	3639	9.97	205.200000	6.0500	2:16:36 PM	6.1000	6.2969	6.1000	6.1000
FXTN 20-02	PIBD2022C021	15.0000	12Y	3/14/2022	4183	11.46					6.5718	6.3832	6.3794
FXTN 20-03	PIBD2022J033	12.7500	13Y	10/17/2022	4400	12.05					6.6814	6.4961	6.4908
FXTN 20-04	PIBD2023B048	13.0000	13Y	2/20/2023	4526	12.40	25.000000	6.7500	9:36:02 AM	6.7500	6.7451	6.5617	6.5555
FXTN 20-05	PIBD2023E054	11.8750	13Y	5/29/2023	4624	12.67	400.000000	7.2000	8:50:55 AM	7.2000	6.7946	6.6127	6.6059
FXTN 20-06	PIBD2023J068	11.3750	14Y	10/23/2023	4771	13.07					6.8689	6.6893	6.6814
FXTN 20-07	PIBD2024F075	12.3750	14Y	6/3/2024	4995	13.68					6.9821	6.8059	6.7964
FXTN 20-08	PIBD2024H086	12.8750	14Y	8/5/2024	5058	13.86					7.0139	6.8387	6.8288
FXTN 20-09	PIBD2024K091	13.7500	15Y	11/11/2024	5156	14.13					7.0634	6.8897	6.8791
FXTN 20-10	PIBD2025D103	12.1250	15Y	4/14/2025	5310	14.55					7.1412	6.9698	6.9582
FXTN 20-11	PIBD2025J116	12.1250	16Y	10/20/2025	5499	15.07					7.2367	7.0682	7.0553
FXTN 25-01	PIBD2525K015	18.2500	16Y	11/29/2025	5539	15.18					7.2569	7.0890	7.0758
FXTN 20-12	PIBD2026A122	10.2500	16Y	1/19/2026	5590	15.32					7.2827	7.1156	7.1020
FXTN 20-13	PIBD2026L139	8.0000	17Y	12/7/2026	5912	16.20					7.4454	7.2832	7.2674
FXTN 20-14	PIBD2027I140	8.6250	17Y	9/6/2027	6185	16.95					7.5834	7.4253	7.4076
FXTN 20-15	PIBD2028L151	9.5000	19Y	12/4/2028	6640	18.19					7.8133	7.6622	7.6413
FXTN 20-16	PIBD2030E166	8.7500	20Y	5/27/2030	7179	19.67	1.936000	7.8000	11:29:20 AM	7.8000	8.0856	7.9427	7.9182
FXTN 25-02 *	PIBD2530G029	12.5000	20Y	7/28/2030	7241	19.84					8.1169	7.9750	7.9500
FXTN 25-03	PIBD2531A032	11.2500	21Y	1/26/2031	7423	20.34					8.1244	7.9730	7.9521
FXTN 25-04	PIBD2531J042	9.3750	22Y	10/5/2031	7675	21.03					8.1347	7.9702	7.9550
FXTN 25-05	PIBD2532K057	8.5000	23Y	11/29/2032	8096	22.18					8.1519	7.9656	7.9599
FXTN 25-06	PIBD2534K062	9.2500	25Y	11/5/2034	8802	24.12					8.1808	7.9578	7.9682
FXTN 25-07 *	PIBD2535I071	8.0000	25Y	9/30/2035	9131	25.02	1,368.665000	8.0000	2:37:43 PM	7.9720	8.1942	7.9541	7.9720