

Interpolated Bonds
October 04, 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	57	0.16					4.1250	4.0667	3.9330
FXTN 10-26	PIBD1010L261	17.5000	2M	12/21/2010	77	0.21					4.1360	4.0825	4.0125
FXTN 03-17	PIBD0311A175	5.3750	4M	1/17/2011	104	0.28					4.1646	4.1149	4.1149
FXTN 10-27	PIBD1011A278	17.5000	4M	1/18/2011	105	0.29					4.1679	4.1179	4.1179
FXTN 07-35	PIBD0711A354	11.0000	4M	1/22/2011	109	0.30					4.1810	4.1298	4.1298
FXTN 05-62	PIBD0511C622	8.5000	5M	3/3/2011	149	0.41	21.435487	4.3750	11:20:26 AM	4.3720	4.3129	4.2488	4.2488
FXTN 07-36	PIBD0711D360	12.0000	7M	4/15/2011	192	0.53					4.4331	4.3580	4.3580
FXTN 05-63	PIBD0511F638	10.6250	9M	6/22/2011	260	0.71					4.4946	4.4187	4.4187
FXTN 07-37	PIBD0711G376	12.0000	10M	7/22/2011	290	0.79					4.5218	4.4455	4.4455
RTB 03-06	PIID0311G065	8.5000	10M	7/31/2011	299	0.82	0.500000	4.7500	12:07:38 PM	4.7500	4.5299	4.4536	4.4536
SPTB 10-01	SPTB1011I016	15.5000	1Y	9/20/2011	350	0.96					4.5760	4.4991	4.4991
FXTN 10-28	PIBD1011J288	16.5000	1.5Y	10/11/2011	371	1.02					4.6237	4.5484	4.5371
FXTN 05-64	PIBD0511J642	7.2500	1.5Y	10/19/2011	379	1.04					4.6425	4.5677	4.5520
RTB 05-05	PIID0511L054	5.8750	1.5Y	12/6/2011	427	1.17					4.7548	4.6838	4.6411
FXTN 04-19	PIBD0411L191	5.8750	1.5Y	12/13/2011	434	1.19					4.7712	4.7007	4.6541
FXTN 03-18	PIBD0312A182	5.8750	1.5Y	1/8/2012	460	1.26					4.8320	4.7636	4.7024
SPTB 10-02	SPTB1012A021	14.0000	1.5Y	1/31/2012	483	1.32					4.8859	4.8192	4.7451
FXTN 05-65	PIBD0512B658	5.7500	1.5Y	2/21/2012	504	1.38	191.748000	4.7750	3:31:21 PM	4.7841	4.9350	4.8700	4.7841
FXTN 10-29	PIBD1012D291	13.0000	2Y	4/25/2012	568	1.56					4.9805	4.9070	4.8407
FXTN 07-39	PIBD0712D395	11.5000	2Y	4/28/2012	571	1.56					4.9826	4.9088	4.8433
RTB 05-06	PIID0512H067	7.1250	2Y	8/1/2012	666	1.82	0.100000	5.3500	12:09:26 PM	5.3500	5.0501	4.9637	4.9273
FXTN 07-40	PIBD0712H408	11.3750	2Y	8/18/2012	683	1.87					5.0622	4.9736	4.9423
RTB 03-07 *	PIID0312I070	5.2500	2Y	9/24/2012	720	1.97					5.0885	4.9950	4.9750
FXTN 10-30	PIBD1012J302	12.1250	2.5Y	10/17/2012	743	2.04					5.0743	4.9813	4.9642
FXTN 07-41	PIBD0712K413	10.5000	2.5Y	11/17/2012	774	2.12					5.0551	4.9629	4.9497
FXTN 07-42	PIBD0713A421	9.0000	2.5Y	1/5/2013	823	2.25					5.0248	4.9338	4.9267
FXTN 03-19	PIBD0313A199	5.2500	2.5Y	1/7/2013	825	2.26					5.0236	4.9327	4.9258
FXTN 07-43	PIBD0713C438	8.7500	2.5Y	3/3/2013	880	2.41	14.000000	4.9000	12:13:36 PM	4.9000	4.9896	4.9000	4.9000
FXTN 05-66	PIBD0513C664	6.6250	2.5Y	3/13/2013	890	2.44					4.9998	4.9090	4.9083
FXTN 10-31	PIBD1013C316	12.7500	2.5Y	3/27/2013	904	2.48					5.0142	4.9216	4.9200
FXTN 10-32	PIBD1013E320	11.7500	3Y	5/15/2013	953	2.61					5.0643	4.9657	4.9608
FXTN 07-44	PIBD0713F446	9.6250	3Y	6/29/2013	998	2.73					5.1103	5.0062	4.9983
RTB 05-07 *	PIID0513G075	9.0000	3Y	7/31/2013	1030	2.82	9.400000	5.0000	2:17:33 PM	5.0485	5.1431	5.0350	5.0250
FXTN 10-33	PIBD1013J337	11.0000	3.5Y	10/9/2013	1100	3.01					5.1171	5.0214	5.0076
FXTN 07-45	PIBD0713K457	7.1250	3.5Y	11/2/2013	1124	3.08					5.1081	5.0167	5.0017
FXTN 05-67	PIBD0514A673	6.2500	3.5Y	1/27/2014	1210	3.32	6,515.017591	4.9750	4:05:42 PM	4.9803	5.0762	5.0000	4.9803
FXTN 10-34	PIBD1014C341	12.3750	3.5Y	3/25/2014	1267	3.47					5.1194	5.0376	5.0165
FXTN 10-35	PIBD1014G356	12.7500	4Y	7/15/2014	1379	3.78					5.2043	5.1115	5.0875
RTB 05-08	PIID0514I080	6.2500	4Y	9/24/2014	1450	3.97	800.125000	5.1300	4:10:34 PM	5.1356	5.2582	5.1584	5.1325
FXTN 07-46 *	PIBD0714J466	6.5000	4Y	10/4/2014	1460	4.00	4,450.000000	5.1375	4:11:50 PM	5.1394	5.2658	5.1650	5.1388
SPTB 10-03	SPTB1014J037	12.2500	4.5Y	10/14/2014	1470	4.03					5.2726	5.1679	5.1423
FXTN 10-36	PIBD1015B367	12.3750	4.5Y	2/24/2015	1603	4.39					5.3638	5.2068	5.1886
FXTN 05-68	PIBD0515E685	6.3750	5Y	5/13/2015	1681	4.61					5.4172	5.2296	5.2158
FXTN 07-47	PIBD0715E477	8.3750	5Y	5/22/2015	1690	4.63	370.000000	5.2600	9:07:48 AM	5.2600	5.4234	5.2322	5.2189

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RTB 05-09	PIID0515H097	5.8750	5Y	8/19/2015	1779	4.87	108.295022	5.2050	3:58:28 PM	5.2247	5.4844	5.2582	5.2499
FXTN 10-37 *	PIBD1015H370	11.8750	5Y	8/25/2015	1785	4.89					5.4885	5.2600	5.2520
FXTN 10-38	PIBD1015L384	10.1250	5.5Y	12/15/2015	1897	5.20					5.3958	5.2694	5.2611
FXTN 10-39	PIBD1016A393	9.2500	5.5Y	1/12/2016	1925	5.27					5.3726	5.2718	5.2634
FXTN 07-48	PIBD0716A488	7.0000	5.5Y	1/27/2016	1940	5.32	8,581.700000	5.2800	3:58:18 PM	5.2646	5.3602	5.2731	5.2646
FXTN 10-40	PIBD1016C407	7.5000	5.5Y	3/30/2016	2003	5.49					5.3873	5.3038	5.2964
FXTN 10-41	PIBD1016D416	7.0000	6Y	4/27/2016	2031	5.56					5.3994	5.3174	5.3106
FXTN 10-42	PIBD1016I420	9.1250	6Y	9/4/2016	2161	5.92	3,460.000000	5.3700	4:12:18 PM	5.3763	5.4554	5.3808	5.3763
RTB 07-01	PIID0716I018	7.0000	6Y	9/24/2016	2181	5.98	37.000000	5.6000	3:25:57 PM	5.6000	5.4756	5.3918	5.3870
FXTN 10-43	PIBD1016K436	6.2500	6.5Y	11/16/2016	2234	6.12					5.5290	5.4210	5.4155
FXTN 07-49	PIBD0717C493	7.0000	6.5Y	3/31/2017	2369	6.49	5,600.000000	5.4900	3:40:23 PM	5.4971	5.6652	5.4952	5.4879
FXTN 20-01	PIBD2017D011	14.3750	7Y	4/24/2017	2393	6.56					5.6895	5.5084	5.5008
RTB 07-02	PIID0717H026	6.6250	7Y	8/19/2017	2510	6.88	1,403.900000	5.5550	3:56:07 PM	5.5657	5.8075	5.5728	5.5635
FXTN 10-44 *	PIBD1017H447	7.7500	7Y	8/23/2017	2514	6.89					5.8115	5.5750	5.5657
FXTN 10-45	PIBD1018A451	5.8750	7.5Y	1/31/2018	2675	7.33					5.8672	5.6451	5.6338
FXTN 10-47	PIBD1018K478	8.8750	8.5Y	11/20/2018	2968	8.13					5.9685	5.7726	5.7576
FXTN 10-48	PIBD1019B485	7.8750	8.5Y	2/19/2019	3059	8.38					6.0000	5.8122	5.7961
FXTN 10-50	PIBD1020B508	7.7500	9.5Y	2/18/2020	3423	9.38					6.1259	5.9707	5.9500
RTB 10-01	PIID1020H015	7.2500	10Y	8/19/2020	3606	9.88	160.015000	6.0100	3:22:34 PM	6.0100	6.1892	6.0503	6.0274
FXTN 10-51 *	PIBD1020I510	6.1250	10Y	9/16/2020	3634	9.96	230.000000	6.0400	12:03:09 PM	6.0596	6.1988	6.0625	6.0392
FXTN 20-02	PIBD2022C021	15.0000	12Y	3/14/2022	4178	11.45					6.4840	6.3544	6.3278
FXTN 20-03	PIBD2022J033	12.7500	13Y	10/17/2022	4395	12.04					6.5977	6.4708	6.4429
FXTN 20-04	PIBD2023B048	13.0000	13Y	2/20/2023	4521	12.39					6.6638	6.5384	6.5098
FXTN 20-05	PIBD2023E054	11.8750	13Y	5/29/2023	4619	12.65					6.7152	6.5910	6.5617
FXTN 20-06	PIBD2023J068	11.3750	14Y	10/23/2023	4766	13.06					6.7922	6.6698	6.6397
FXTN 20-07	PIBD2024F075	12.3750	14Y	6/3/2024	4990	13.67					6.9096	6.7900	6.7586
FXTN 20-08	PIBD2024H086	12.8750	14Y	8/5/2024	5053	13.84					6.9426	6.8238	6.7920
FXTN 20-09	PIBD2024K091	13.7500	15Y	11/11/2024	5151	14.11					6.9940	6.8764	6.8440
FXTN 20-10	PIBD2025D103	12.1250	15Y	4/14/2025	5305	14.53					7.0747	6.9590	6.9257
FXTN 20-11	PIBD2025J116	12.1250	16Y	10/20/2025	5494	15.05					7.1738	7.0604	7.0259
FXTN 25-01	PIBD2525K015	18.2500	16Y	11/29/2025	5534	15.16					7.1948	7.0819	7.0471
FXTN 20-12	PIBD2026A122	10.2500	16Y	1/19/2026	5585	15.30					7.2215	7.1092	7.0742
FXTN 20-13	PIBD2026L139	8.0000	17Y	12/7/2026	5907	16.18					7.3903	7.2820	7.2450
FXTN 20-14	PIBD2027I140	8.6250	17Y	9/6/2027	6180	16.93					7.5334	7.4284	7.3898
FXTN 20-15	PIBD2028L151	9.5000	19Y	12/4/2028	6635	18.18					7.7719	7.6726	7.6312
FXTN 20-16	PIBD2030E166	8.7500	20Y	5/27/2030	7174	19.65	36.520000	7.9250	3:05:09 PM	7.8987	8.0544	7.9617	7.9171
FXTN 25-02 *	PIBD2530G029	12.5000	20Y	7/28/2030	7236	19.82					8.0869	7.9950	7.9500
FXTN 25-03	PIBD2531A032	11.2500	21Y	1/26/2031	7418	20.32					8.0911	7.9955	7.9548
FXTN 25-04	PIBD2531J042	9.3750	21Y	10/5/2031	7670	21.01					8.0970	7.9961	7.9615
FXTN 25-05	PIBD2532K057	8.5000	23Y	11/29/2032	8091	22.17					8.1068	7.9973	7.9726
FXTN 25-06	PIBD2534K062	9.2500	25Y	11/5/2034	8797	24.10					8.1231	7.9991	7.9913
FXTN 25-07 *	PIBD2535I071	8.0000	25Y	9/30/2035	9126	25.00	12.000000	7.8500	11:18:04 AM	7.8916	8.1308	8.0000	8.0000