

**Interpolated Bonds**  
**October 05, 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	56	0.15					4.0611	3.8537	3.8545
FXTN 10-26	PIBD1010L261	17.5000	2M	12/21/2010	76	0.21					4.0954	3.8612	3.8642
FXTN 03-17	PIBD0311A175	5.3750	4M	1/17/2011	103	0.28					4.1452	3.9174	3.9093
FXTN 10-27	PIBD1011A278	17.5000	4M	1/18/2011	104	0.28					4.1473	3.9216	3.9124
FXTN 07-35	PIBD0711A354	11.0000	4M	1/22/2011	108	0.30					4.1553	3.9384	3.9250
FXTN 05-62	PIBD0511C622	8.5000	5M	3/3/2011	148	0.41	0.500000	4.2000	12:02:47 PM	4.2000	4.2356	4.1068	4.0506
FXTN 07-36	PIBD0711D360	12.0000	7M	4/15/2011	191	0.52	50.000000	4.4500	10:48:34 AM	4.4500	4.3144	4.2578	4.1698
FXTN 05-63	PIBD0511F638	10.6250	9M	6/22/2011	259	0.71					4.3940	4.3169	4.2631
FXTN 07-37	PIBD0711G376	12.0000	10M	7/22/2011	289	0.79					4.4291	4.3430	4.3043
RTB 03-06	PIID0311G065	8.5000	10M	7/31/2011	298	0.82	1.410000	4.8000	11:40:07 AM	4.6606	4.4397	4.3508	4.3166
SPTB 10-01	SPTB1011I016	15.5000	11M	9/20/2011	349	0.96					4.4994	4.3951	4.3866
FXTN 10-28	PIBD1011J288	16.5000	1.5Y	10/11/2011	370	1.01					4.5353	4.4273	4.4252
FXTN 05-64	PIBD0511J642	7.2500	1.5Y	10/19/2011	378	1.04					4.5597	4.4527	4.4493
RTB 05-05	PIID0511L054	5.8750	1.5Y	12/6/2011	426	1.17					4.7065	4.6053	4.5936
FXTN 04-19	PIBD0411L191	5.8750	1.5Y	12/13/2011	433	1.19					4.7279	4.6275	4.6146
FXTN 03-18	PIBD0312A182	5.8750	1.5Y	1/8/2012	459	1.26					4.8074	4.7101	4.6927
SPTB 10-02	SPTB1012A021	14.0000	1.5Y	1/31/2012	482	1.32					4.8777	4.7833	4.7619
FXTN 05-65	PIBD0512B658	5.7500	1.5Y	2/21/2012	503	1.38	6.500000	4.6500	11:10:09 AM	4.5346	4.9419	4.8500	4.8250
FXTN 10-29	PIBD1012D291	13.0000	2Y	4/25/2012	567	1.55					4.9729	4.8487	4.8314
FXTN 07-39	PIBD0712D395	11.5000	2Y	4/28/2012	570	1.56					4.9744	4.8486	4.8317
RTB 05-06	PIID0512H067	7.1250	2Y	8/1/2012	665	1.82	110.020906	4.5000	10:24:35 AM	4.8456	5.0204	4.8467	4.8411
FXTN 07-40	PIBD0712H408	11.3750	2Y	8/18/2012	682	1.87					5.0286	4.8463	4.8428
RTB 03-07 *	PIID0312I070	5.2500	2Y	9/24/2012	719	1.97	0.500000	5.0500	11:55:18 AM	5.0500	5.0465	4.8456	4.8465
FXTN 10-30	PIBD1012J302	12.1250	2.5Y	10/17/2012	742	2.03					5.0407	4.8462	4.8480
FXTN 07-41	PIBD0712K413	10.5000	2.5Y	11/17/2012	773	2.12					5.0328	4.8471	4.8499
FXTN 07-42	PIBD0713A421	9.0000	2.5Y	1/5/2013	822	2.25					5.0203	4.8484	4.8531
FXTN 03-19	PIBD0313A199	5.2500	2.5Y	1/7/2013	824	2.26					5.0198	4.8485	4.8532
FXTN 07-43	PIBD0713C438	8.7500	2.5Y	3/3/2013	879	2.41	3,918.490000	4.8750	3:34:47 PM	4.8567	5.0058	4.8500	4.8567
FXTN 05-66	PIBD0513C664	6.6250	2.5Y	3/13/2013	889	2.44					5.0133	4.8623	4.8679
FXTN 10-31	PIBD1013C316	12.7500	2.5Y	3/27/2013	903	2.47					5.0239	4.8796	4.8836
FXTN 10-32	PIBD1013E320	11.7500	3Y	5/15/2013	952	2.61					5.0610	4.9400	4.9386
FXTN 07-44	PIBD0713F446	9.6250	3Y	6/29/2013	997	2.73					5.0950	4.9955	4.9891
RTB 05-07 *	PIID0513G075	9.0000	3Y	7/31/2013	1029	2.82					5.1192	5.0350	5.0250
FXTN 10-33	PIBD1013J337	11.0000	3.5Y	10/9/2013	1099	3.01					5.0892	5.0037	4.9969
FXTN 07-45	PIBD0713K457	7.1250	3.5Y	11/2/2013	1123	3.08					5.0789	4.9929	4.9872
FXTN 05-67	PIBD0514A673	6.2500	3.5Y	1/27/2014	1209	3.31	22,805.000000	4.9500	4:12:21 PM	4.9527	5.0419	4.9545	4.9527
FXTN 10-34	PIBD1014C341	12.3750	3.5Y	3/25/2014	1266	3.47					5.0858	4.9945	4.9932
FXTN 10-35	PIBD1014G356	12.7500	4Y	7/15/2014	1378	3.78					5.1719	5.0731	5.0726
RTB 05-08	PIID0514I080	6.2500	4Y	9/24/2014	1449	3.97	2,701.100000	5.1150	4:10:16 PM	5.1224	5.2265	5.1230	5.1230
FXTN 07-46 *	PIBD0714J466	6.5000	4Y	10/4/2014	1459	4.00	6,350.000000	5.1300	4:02:15 PM	5.1334	5.2342	5.1300	5.1301
SPTB 10-03	SPTB1014J037	12.2500	4.5Y	10/14/2014	1469	4.02					5.2407	5.1330	5.1329
FXTN 10-36	PIBD1015B367	12.3750	4.5Y	2/24/2015	1602	4.39					5.3266	5.1722	5.1706
FXTN 05-68	PIBD0515E685	6.3750	5Y	5/13/2015	1680	4.60	2,820.000000	5.2100	3:40:55 PM	5.2247	5.3770	5.1952	5.1927
FXTN 07-47	PIBD0715E477	8.3750	5Y	5/22/2015	1689	4.63					5.3828	5.1979	5.1952

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RTB 05-09	PIID0515H097	5.8750	5Y	8/19/2015	1778	4.87	999.841000	5.2000	3:21:27 PM	5.2148	5.4404	5.2242	5.2204
FXTN 10-37 *	PIBD1015H370	11.8750	5Y	8/25/2015	1784	4.89					5.4442	5.2259	5.2221
FXTN 10-38	PIBD1015L384	10.1250	5.5Y	12/15/2015	1896	5.19					5.3314	5.2259	5.2193
FXTN 10-39	PIBD1016A393	9.2500	5.5Y	1/12/2016	1924	5.27					5.3032	5.2259	5.2186
FXTN 07-48	PIBD0716A488	7.0000	5.5Y	1/27/2016	1939	5.31	6,300.223000	5.2250	4:14:40 PM	5.2182	5.2881	5.2259	5.2182
FXTN 10-40	PIBD1016C407	7.5000	5.5Y	3/30/2016	2002	5.48					5.3211	5.2584	5.2500
FXTN 10-41	PIBD1016D416	7.0000	6Y	4/27/2016	2030	5.56					5.3357	5.2729	5.2641
FXTN 10-42	PIBD1016I420	9.1250	6Y	9/4/2016	2160	5.92	9,950.940000	5.3100	4:13:58 PM	5.3296	5.4038	5.3400	5.3296
RTB 07-01	PIID0716I018	7.0000	6Y	9/24/2016	2180	5.97	18.300000	5.5950	2:48:56 PM	5.3818	5.4231	5.3520	5.3414
FXTN 10-43	PIBD1016K436	6.2500	6.5Y	11/16/2016	2233	6.12					5.4740	5.3837	5.3725
FXTN 07-49	PIBD0717C493	7.0000	6.5Y	3/31/2017	2368	6.49	14,480.000000	5.4350	3:58:03 PM	5.4525	5.6038	5.4645	5.4517
FXTN 20-01	PIBD2017D011	14.3750	7Y	4/24/2017	2392	6.55					5.6269	5.4789	5.4657
RTB 07-02	PIID0717H026	6.6250	7Y	8/19/2017	2509	6.87	950.000000	5.5000	3:25:39 PM	5.5134	5.7394	5.5489	5.5344
FXTN 10-44 *	PIBD1017H447	7.7500	7Y	8/23/2017	2513	6.88	350.000000	5.6000	11:56:29 AM	5.6000	5.7433	5.5513	5.5367
FXTN 10-45	PIBD1018A451	5.8750	7.5Y	1/31/2018	2674	7.33					5.8025	5.6137	5.6042
FXTN 10-47	PIBD1018K478	8.8750	8.5Y	11/20/2018	2967	8.13					5.9103	5.7271	5.7269
FXTN 10-48	PIBD1019B485	7.8750	8.5Y	2/19/2019	3058	8.38	150.000000	5.8500	11:09:25 AM	5.8667	5.9438	5.7624	5.7651
FXTN 10-50	PIBD1020B508	7.7500	9.5Y	2/18/2020	3422	9.38	1,630.000000	5.9250	4:06:44 PM	5.9449	6.0777	5.9033	5.9176
RTB 10-01	PIID1020H015	7.2500	10Y	8/19/2020	3605	9.88	272.000000	5.9850	4:04:17 PM	5.9917	6.1451	5.9742	5.9942
FXTN 10-51 *	PIBD1020I510	6.1250	10Y	9/16/2020	3633	9.95	101.500000	6.0000	3:30:56 PM	6.0443	6.1554	5.9850	6.0060
FXTN 20-02	PIBD2022C021	15.0000	12Y	3/14/2022	4177	11.44					6.4409	6.2818	6.2958
FXTN 20-03	PIBD2022J033	12.7500	13Y	10/17/2022	4394	12.04					6.5549	6.4001	6.4114
FXTN 20-04	PIBD2023B048	13.0000	13Y	2/20/2023	4520	12.38					6.6210	6.4689	6.4785
FXTN 20-05	PIBD2023E054	11.8750	13Y	5/29/2023	4618	12.65					6.6724	6.5223	6.5307
FXTN 20-06	PIBD2023J068	11.3750	14Y	10/23/2023	4765	13.05					6.7496	6.6025	6.6091
FXTN 20-07	PIBD2024F075	12.3750	14Y	6/3/2024	4989	13.67					6.8672	6.7247	6.7284
FXTN 20-08	PIBD2024H086	12.8750	14Y	8/5/2024	5052	13.84					6.9002	6.7591	6.7620
FXTN 20-09	PIBD2024K091	13.7500	15Y	11/11/2024	5150	14.11					6.9517	6.8126	6.8142
FXTN 20-10	PIBD2025D103	12.1250	15Y	4/14/2025	5304	14.53					7.0325	6.8966	6.8962
FXTN 20-11	PIBD2025J116	12.1250	16Y	10/20/2025	5493	15.05					7.1317	6.9997	6.9969
FXTN 25-01	PIBD2525K015	18.2500	16Y	11/29/2025	5533	15.16					7.1527	7.0215	7.0182
FXTN 20-12	PIBD2026A122	10.2500	16Y	1/19/2026	5584	15.30					7.1795	7.0493	7.0454
FXTN 20-13	PIBD2026L139	8.0000	17Y	12/7/2026	5906	16.18					7.3485	7.2250	7.2170
FXTN 20-14	PIBD2027I140	8.6250	17Y	9/6/2027	6179	16.93	15.000000	7.4750	10:41:54 AM	7.4750	7.4918	7.3739	7.3624
FXTN 20-15	PIBD2028L151	9.5000	19Y	12/4/2028	6634	18.18					7.7307	7.6221	7.6048
FXTN 20-16	PIBD2030E166	8.7500	20Y	5/27/2030	7173	19.65	40.000000	7.7500	11:32:12 AM	7.7500	8.0136	7.9162	7.8920
FXTN 25-02 *	PIBD2530G029	12.5000	20Y	7/28/2030	7235	19.82					8.0462	7.9500	7.9250
FXTN 25-03	PIBD2531A032	11.2500	21Y	1/26/2031	7417	20.32					8.0520	7.9359	7.9130
FXTN 25-04	PIBD2531J042	9.3750	21Y	10/5/2031	7669	21.01					8.0602	7.9164	7.8963
FXTN 25-05	PIBD2532K057	8.5000	23Y	11/29/2032	8090	22.16					8.0738	7.8837	7.8685
FXTN 25-06	PIBD2534K062	9.2500	25Y	11/5/2034	8796	24.10					8.0967	7.8290	7.8219
FXTN 25-07 *	PIBD2535I071	8.0000	25Y	9/30/2035	9125	25.00	218.000000	7.7800	3:01:10 PM	7.8002	8.1073	7.8035	7.8002