

Interpolated Bonds
October 27, 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	1M	12/1/2010	34	0.09					3.8827	3.8000	3.8000
FXTN 10-26	PIBD1010L261	17.5000	2M	12/21/2010	54	0.15					3.8861	3.7123	3.7112
FXTN 03-17	PIBD0311A175	5.3750	2M	1/17/2011	81	0.22					3.8908	3.5939	3.5914
FXTN 10-27	PIBD1011A278	17.5000	2M	1/18/2011	82	0.22					3.8909	3.5895	3.5869
FXTN 07-35	PIBD0711A354	11.0000	3M	1/22/2011	86	0.24					3.8916	3.5720	3.5692
FXTN 05-62	PIBD0511C622	8.5000	4M	3/3/2011	126	0.35					4.0027	3.6811	3.6809
FXTN 07-36	PIBD0711D360	12.0000	5M	4/15/2011	169	0.46					4.1347	3.8324	3.8355
FXTN 05-63	PIBD0511F638	10.6250	8M	6/22/2011	237	0.65					4.2218	3.9665	3.9764
FXTN 07-37	PIBD0711G376	12.0000	9M	7/22/2011	267	0.73					4.2559	4.0219	4.0350
RTB 03-06	PIID0311G065	8.5000	9M	7/31/2011	276	0.76	6.535000	4.6750	11:05:51 AM	4.6750	4.2662	4.0386	4.0526
SPTB 10-01	SPTB1011I016	15.5000	11M	9/20/2011	327	0.90					4.3243	4.1328	4.1521
FXTN 10-28	PIBD1011J288	16.5000	11M	10/11/2011	348	0.95					4.3482	4.1717	4.1931
FXTN 05-64	PIBD0511J642	7.2500	1Y	10/19/2011	356	0.98					4.3573	4.1865	4.2087
RTB 05-05	PIID0511L054	5.8750	1.5Y	12/6/2011	404	1.11	0.967000	4.2000	2:36:27 PM	4.1886	4.4058	4.2685	4.2438
FXTN 04-19	PIBD0411L191	5.8750	1.5Y	12/13/2011	411	1.13					4.4128	4.2804	4.2489
FXTN 03-18	PIBD0312A182	5.8750	1.5Y	1/8/2012	437	1.20					4.4391	4.3248	4.2679
SPTB 10-02	SPTB1012A021	14.0000	1.5Y	1/31/2012	460	1.26					4.4623	4.3641	4.2847
FXTN 05-65	PIBD0512B658	5.7500	1.5Y	2/21/2012	481	1.32	2.905800	4.1250	3:13:57 PM	4.0329	4.4835	4.4000	4.3000
FXTN 10-29	PIBD1012D291	13.0000	1.5Y	4/25/2012	545	1.49					4.5425	4.4603	4.3133
FXTN 07-39	PIBD0712D395	11.5000	1.5Y	4/28/2012	548	1.50					4.5452	4.4631	4.3140
RTB 05-06	PIID0512H067	7.1250	2Y	8/1/2012	643	1.76	64.000000	4.3500	12:17:59 PM	4.3500	4.6328	4.5525	4.3338
FXTN 07-40	PIBD0712H408	11.3750	2Y	8/18/2012	660	1.81					4.6485	4.5685	4.3373
RTB 03-07	PIID0312I070	5.2500	2Y	9/24/2012	697	1.91	0.500000	4.3250	2:44:41 PM	4.3250	4.6826	4.6033	4.3450
FXTN 10-30 *	PIBD1012J302	12.1250	2Y	10/17/2012	720	1.97					4.7038	4.6250	4.3498
FXTN 07-41	PIBD0712K413	10.5000	2.5Y	11/17/2012	751	2.06					4.6897	4.6072	4.3933
FXTN 07-42	PIBD0713A421	9.0000	2.5Y	1/5/2013	800	2.19					4.6672	4.5791	4.4622
FXTN 03-19	PIBD0313A199	5.2500	2.5Y	1/7/2013	802	2.20					4.6663	4.5780	4.4650
FXTN 07-43	PIBD0713C438	8.7500	2.5Y	3/3/2013	857	2.35	1,084.180000	4.4750	11:19:30 AM	4.5422	4.6412	4.5464	4.5422
FXTN 05-66	PIBD0513C664	6.6250	2.5Y	3/13/2013	867	2.38					4.6496	4.5557	4.5460
FXTN 10-31	PIBD1013C316	12.7500	2.5Y	3/27/2013	881	2.41					4.6614	4.5686	4.5513
FXTN 10-32	PIBD1013E320	11.7500	3Y	5/15/2013	930	2.55					4.7028	4.6140	4.5697
FXTN 07-44	PIBD0713F446	9.6250	3Y	6/29/2013	975	2.67					4.7408	4.6556	4.5866
RTB 05-07	PIID0513G075	9.0000	3Y	7/31/2013	1007	2.76	3.231000	5.0000	11:06:34 AM	5.0193	4.7678	4.6852	4.5987
FXTN 10-33 *	PIBD1013J337	11.0000	3Y	10/9/2013	1077	2.95	4.955000	5.0000	11:05:15 AM	5.0000	4.8269	4.7500	4.6250
FXTN 07-45	PIBD0713K457	7.1250	3.5Y	11/2/2013	1101	3.02					4.8193	4.7391	4.6125
FXTN 05-67	PIBD0514A673	6.2500	3.5Y	1/27/2014	1187	3.25	2,684.000000	4.5600	3:21:05 PM	4.5676	4.7919	4.7000	4.5676
FXTN 10-34	PIBD1014C341	12.3750	3.5Y	3/25/2014	1244	3.41					4.8253	4.7274	4.6076
FXTN 10-35	PIBD1014G356	12.7500	4Y	7/15/2014	1356	3.72					4.8909	4.7812	4.6862
RTB 05-08	PIID0514I080	6.2500	4Y	9/24/2014	1427	3.91	20.927000	4.6250	3:19:55 PM	4.6398	4.9325	4.8154	4.7360
FXTN 07-46	PIBD0714J466	6.5000	4Y	10/4/2014	1437	3.94					4.9384	4.8202	4.7430
SPTB 10-03 *	SPTB1014J037	12.2500	4Y	10/14/2014	1447	3.96					4.9442	4.8250	4.7500
FXTN 10-36	PIBD1015B367	12.3750	4.5Y	2/24/2015	1580	4.33					5.0688	4.9517	4.7993
FXTN 05-68	PIBD0515E685	6.3750	5Y	5/13/2015	1658	4.54	100.000000	4.9000	3:30:23 PM	4.8900	5.1418	5.0260	4.8282
FXTN 07-47	PIBD0715E477	8.3750	5Y	5/22/2015	1667	4.57					5.1503	5.0345	4.8315

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RTB 05-09	PIID0515H097	5.8750	5Y	8/19/2015	1756	4.81	46.500000	4.8000	3:13:29 PM	4.8166	5.2336	5.1193	4.8645
FXTN 10-37 *	PIBD1015H370	11.8750	5Y	8/25/2015	1762	4.83					5.2392	5.1250	4.8667
FXTN 10-38	PIBD1015L384	10.1250	5.5Y	12/15/2015	1874	5.13					5.1878	5.0361	4.9253
FXTN 10-39	PIBD1016A393	9.2500	5.5Y	1/12/2016	1902	5.21					5.1750	5.0138	4.9400
FXTN 07-48	PIBD0716A488	7.0000	5.5Y	1/27/2016	1917	5.25	4,316.070000	4.9400	4:06:16 PM	4.9478	5.1681	5.0019	4.9478
FXTN 10-40	PIBD1016C407	7.5000	5.5Y	3/30/2016	1980	5.42					5.1936	5.0214	4.9810
FXTN 10-41	PIBD1016D416	7.0000	5.5Y	4/27/2016	2008	5.50	6.000000	5.1000	10:23:01 AM	5.1000	5.2050	5.0300	4.9958
FXTN 10-42	PIBD1016I420	9.1250	6Y	9/4/2016	2138	5.86	2,050.000000	5.0200	3:55:21 PM	5.0643	5.2577	5.0702	5.0643
RTB 07-01	PIID0716I018	7.0000	6Y	9/24/2016	2158	5.91					5.2705	5.0848	5.0788
FXTN 10-43	PIBD1016K436	6.2500	6.5Y	11/16/2016	2211	6.06					5.3043	5.1233	5.1170
FXTN 07-49	PIBD0717C493	7.0000	6.5Y	3/31/2017	2346	6.43	1,186.433000	4.9500	3:33:39 PM	5.0343	5.3904	5.2215	5.2145
FXTN 20-01	PIBD2017D011	14.3750	6.5Y	4/24/2017	2370	6.49					5.4057	5.2390	5.2318
RTB 07-02	PIID0717H026	6.6250	7Y	8/19/2017	2487	6.81	0.100000	5.5000	11:57:20 AM	5.5000	5.4803	5.3241	5.3163
FXTN 10-44	PIBD1017H447	7.7500	7Y	8/23/2017	2491	6.82	20.000000	5.2650	12:27:14 PM	5.2650	5.4829	5.3270	5.3192
FXTN 07-50 *	PIBD0717J502	5.3750	7Y	10/28/2017	2557	7.01	2,135.300000	5.3625	3:55:20 PM	5.3678	5.5250	5.3750	5.3668
FXTN 10-45	PIBD1018A451	5.8750	7.5Y	1/31/2018	2652	7.27					5.5747	5.4313	5.3915
FXTN 10-47	PIBD1018K478	8.8750	8.5Y	11/20/2018	2945	8.07					5.7282	5.6051	5.4675
FXTN 10-48	PIBD1019B485	7.8750	8.5Y	2/19/2019	3036	8.32	6.000000	5.8500	3:03:37 PM	5.8500	5.7758	5.6590	5.4911
FXTN 10-50	PIBD1020B508	7.7500	9.5Y	2/18/2020	3400	9.32	1,079.000000	5.8000	4:11:18 PM	5.8037	5.9664	5.8749	5.5854
RTB 10-01	PIID1020H015	7.2500	10Y	8/19/2020	3583	9.82	27.000000	5.6500	3:13:01 PM	5.6542	6.0623	5.9834	5.6329
FXTN 10-51 *	PIBD1020I510	6.1250	10Y	9/16/2020	3611	9.89	80.000000	5.5960	3:08:15 PM	5.6354	6.0769	6.0000	5.6402
FXTN 20-02	PIBD2022C021	15.0000	12Y	3/14/2022	4155	11.38					6.3522	6.2099	5.9044
FXTN 20-03	PIBD2022J033	12.7500	12Y	10/17/2022	4372	11.98					6.4620	6.2937	6.0098
FXTN 20-04	PIBD2023B048	13.0000	13Y	2/20/2023	4498	12.32					6.5258	6.3423	6.0711
FXTN 20-05	PIBD2023E054	11.8750	13Y	5/29/2023	4596	12.59					6.5754	6.3801	6.1187
FXTN 20-06	PIBD2023J068	11.3750	13Y	10/23/2023	4743	12.99					6.6497	6.4368	6.1901
FXTN 20-07	PIBD2024F075	12.3750	14Y	6/3/2024	4967	13.61					6.7631	6.5233	6.2989
FXTN 20-08	PIBD2024H086	12.8750	14Y	8/5/2024	5030	13.78					6.7950	6.5476	6.3295
FXTN 20-09	PIBD2024K091	13.7500	15Y	11/11/2024	5128	14.05					6.8446	6.5854	6.3771
FXTN 20-10	PIBD2025D103	12.1250	15Y	4/14/2025	5282	14.47					6.9225	6.6448	6.4519
FXTN 20-11	PIBD2025J116	12.1250	15Y	10/20/2025	5471	14.99					7.0181	6.7178	6.5437
FXTN 25-01	PIBD2525K015	18.2500	16Y	11/29/2025	5511	15.10					7.0384	6.7332	6.5632
FXTN 20-12	PIBD2026A122	10.2500	16Y	1/19/2026	5562	15.24					7.0642	6.7529	6.5879
FXTN 20-13	PIBD2026L139	8.0000	17Y	12/7/2026	5884	16.12					7.2271	6.8771	6.7444
FXTN 20-14	PIBD2027I140	8.6250	17Y	9/6/2027	6157	16.87					7.3653	6.9825	6.8770
FXTN 20-15	PIBD2028L151	9.5000	19Y	12/4/2028	6612	18.12					7.5955	7.1581	7.0980
FXTN 20-16	PIBD2030E166	8.7500	20Y	5/27/2030	7151	19.59	50.000000	7.3900	10:49:02 AM	7.3900	7.8682	7.3661	7.3599
FXTN 25-02 *	PIBD2530G029	12.5000	20Y	7/28/2030	7213	19.76					7.8996	7.3900	7.3900
FXTN 25-03	PIBD2531A032	11.2500	21Y	1/26/2031	7395	20.26					7.9197	7.4487	7.4367
FXTN 25-04	PIBD2531J042	9.3750	21Y	10/5/2031	7647	20.95					7.9474	7.5301	7.5014
FXTN 25-05	PIBD2532K057	8.5000	23Y	11/29/2032	8068	22.10					7.9937	7.6660	7.6094
FXTN 25-06	PIBD2534K062	9.2500	25Y	11/5/2034	8774	24.04					8.0715	7.8938	7.7906
FXTN 25-07 *	PIBD2535I071	8.0000	25Y	9/30/2035	9103	24.94	18.000000	7.3800	11:32:44 AM	7.3900	8.1077	8.0000	7.8750