

Interpolated Bonds
October 28, 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	33	0.09					3.8392	3.7000	3.7000
FXTN 10-26	PIBD1010L261	17.5000	2M	12/21/2010	53	0.15					3.8362	3.7089	3.7522
FXTN 03-17	PIBD0311A175	5.3750	2M	1/17/2011	80	0.22					3.8321	3.7210	3.8228
FXTN 10-27	PIBD1011A278	17.5000	2M	1/18/2011	81	0.22					3.8320	3.7214	3.8254
FXTN 07-35	PIBD0711A354	11.0000	3M	1/22/2011	85	0.23	290.000000	3.8500	3:39:55 PM	3.8500	3.8314	3.7232	3.8358
FXTN 05-62	PIBD0511C622	8.5000	4M	3/3/2011	125	0.34	2,775.032786	3.9100	3:23:38 PM	3.8929	3.9519	3.8643	3.9336
FXTN 07-36	PIBD0711D360	12.0000	5M	4/15/2011	168	0.46					4.0966	4.0307	4.0379
FXTN 05-63	PIBD0511F638	10.6250	8M	6/22/2011	236	0.65					4.1838	4.1158	4.1158
FXTN 07-37	PIBD0711G376	12.0000	9M	7/22/2011	266	0.73					4.2172	4.1471	4.1471
RTB 03-06	PIID0311G065	8.5000	9M	7/31/2011	275	0.75	2,594.535000	4.0000	4:09:10 PM	4.0008	4.2273	4.1565	4.1565
SPTB 10-01	SPTB1011I016	15.5000	11M	9/20/2011	326	0.89					4.2842	4.2097	4.2097
FXTN 10-28	PIBD1011J288	16.5000	11M	10/11/2011	347	0.95					4.3076	4.2316	4.2316
FXTN 05-64	PIBD0511J642	7.2500	1Y	10/19/2011	355	0.97					4.3165	4.2400	4.2400
RTB 05-05	PIID0511L054	5.8750	1.5Y	12/6/2011	403	1.10					4.3390	4.2534	4.2534
FXTN 04-19	PIBD0411L191	5.8750	1.5Y	12/13/2011	410	1.12					4.3423	4.2554	4.2554
FXTN 03-18	PIBD0312A182	5.8750	1.5Y	1/8/2012	436	1.19					4.3544	4.2627	4.2627
SPTB 10-02	SPTB1012A021	14.0000	1.5Y	1/31/2012	459	1.26					4.3652	4.2691	4.2691
FXTN 05-65	PIBD0512B658	5.7500	1.5Y	2/21/2012	480	1.32	1.500000	4.0500	11:39:41 AM	4.0500	4.3750	4.2750	4.2750
FXTN 10-29	PIBD1012D291	13.0000	1.5Y	4/25/2012	544	1.49					4.4555	4.3486	4.3353
FXTN 07-39	PIBD0712D395	11.5000	1.5Y	4/28/2012	547	1.50	1.500000	4.4500	11:14:26 AM	4.4500	4.4593	4.3521	4.3381
RTB 05-06	PIID0512H067	7.1250	2Y	8/1/2012	642	1.76	10.000000	4.2500	12:01:08 PM	4.3311	4.5789	4.4614	4.4275
FXTN 07-40	PIBD0712H408	11.3750	2Y	8/18/2012	659	1.81					4.6003	4.4810	4.4435
RTB 03-07	PIID0312I070	5.2500	2Y	9/24/2012	696	1.91	0.400000	4.3250	2:55:47 PM	4.5619	4.6468	4.5235	4.4783
FXTN 10-30 *	PIBD1012J302	12.1250	2Y	10/17/2012	719	1.97					4.6758	4.5500	4.5000
FXTN 07-41	PIBD0712K413	10.5000	2.5Y	11/17/2012	750	2.05					4.6438	4.5128	4.4742
FXTN 07-42	PIBD0713A421	9.0000	2.5Y	1/5/2013	799	2.19					4.5933	4.4541	4.4333
FXTN 03-19	PIBD0313A199	5.2500	2.5Y	1/7/2013	801	2.19					4.5913	4.4517	4.4317
FXTN 07-43	PIBD0713C438	8.7500	2.5Y	3/3/2013	856	2.35	921.000000	4.3750	3:53:22 PM	4.3859	4.5346	4.3857	4.3859
FXTN 05-66	PIBD0513C664	6.6250	2.5Y	3/13/2013	866	2.37					4.5470	4.3932	4.3933
FXTN 10-31	PIBD1013C316	12.7500	2.5Y	3/27/2013	880	2.41					4.5643	4.4036	4.4038
FXTN 10-32	PIBD1013E320	11.7500	3Y	5/15/2013	929	2.55					4.6248	4.4402	4.4403
FXTN 07-44	PIBD0713F446	9.6250	3Y	6/29/2013	974	2.67					4.6805	4.4738	4.4739
RTB 05-07	PIID0513G075	9.0000	3Y	7/31/2013	1006	2.76	18.000000	4.5500	12:23:23 PM	4.5500	4.7200	4.4977	4.4978
FXTN 10-33 *	PIBD1013J337	11.0000	3Y	10/9/2013	1076	2.95					4.8065	4.5500	4.5500
FXTN 07-45	PIBD0713K457	7.1250	3.5Y	11/2/2013	1100	3.01					4.7657	4.5353	4.5365
FXTN 05-67	PIBD0514A673	6.2500	3.5Y	1/27/2014	1186	3.25	8,938.860000	4.4900	2:54:54 PM	4.4880	4.6192	4.4824	4.4880
FXTN 10-34	PIBD1014C341	12.3750	3.5Y	3/25/2014	1243	3.41					4.6771	4.5130	4.5227
FXTN 10-35	PIBD1014G356	12.7500	4Y	7/15/2014	1355	3.71					4.7907	4.5731	4.5909
RTB 05-08	PIID0514I080	6.2500	4Y	9/24/2014	1426	3.91	607.071000	4.7200	4:00:26 PM	4.6463	4.8628	4.6112	4.6341
FXTN 07-46	PIBD0714J466	6.5000	4Y	10/4/2014	1436	3.93					4.8729	4.6165	4.6402
SPTB 10-03 *	SPTB1014J037	12.2500	4Y	10/14/2014	1446	3.96					4.8831	4.6219	4.6463
FXTN 10-36	PIBD1015B367	12.3750	4.5Y	2/24/2015	1579	4.33					5.0120	4.8132	4.6308
FXTN 05-68	PIBD0515E685	6.3750	5Y	5/13/2015	1657	4.54	1,040.000000	4.6016	11:39:25 AM	4.6073	5.0876	4.9254	4.6217
FXTN 07-47	PIBD0715E477	8.3750	5Y	5/22/2015	1666	4.56	17.000000	4.7500	11:01:16 AM	4.7500	5.0964	4.9383	4.6207

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RTB 05-09	PIID0515H097	5.8750	5Y	8/19/2015	1755	4.81	0.100000	5.2500	2:16:55 PM	5.2500	5.1826	5.0664	4.6103
FXTN 10-37 *	PIBD1015H370	11.8750	5Y	8/25/2015	1761	4.82					5.1885	5.0750	4.6096
FXTN 10-38	PIBD1015L384	10.1250	5.5Y	12/15/2015	1873	5.13					5.0590	4.9384	4.8094
FXTN 10-39	PIBD1016A393	9.2500	5.5Y	1/12/2016	1901	5.21					5.0266	4.9043	4.8594
FXTN 07-48	PIBD0716A488	7.0000	5.5Y	1/27/2016	1916	5.25	3,620.000000	4.8900	4:03:17 PM	4.8861	5.0092	4.8860	4.8861
FXTN 10-40	PIBD1016C407	7.5000	5.5Y	3/30/2016	1979	5.42					5.0364	4.9157	4.9127
FXTN 10-41	PIBD1016D416	7.0000	5.5Y	4/27/2016	2007	5.50					5.0485	4.9290	4.9245
FXTN 10-42	PIBD1016I420	9.1250	6Y	9/4/2016	2137	5.85	1,307.662000	4.8500	3:34:35 PM	4.9793	5.1046	4.9903	4.9793
RTB 07-01	PIID0716I018	7.0000	6Y	9/24/2016	2157	5.91	4.714000	4.9000	3:27:10 PM	5.0056	5.1201	5.0041	4.9936
FXTN 10-43	PIBD1016K436	6.2500	6.5Y	11/16/2016	2210	6.05					5.1612	5.0405	5.0314
FXTN 07-49	PIBD0717C493	7.0000	6.5Y	3/31/2017	2345	6.42	1,520.000000	5.0100	11:14:40 AM	5.0182	5.2660	5.1334	5.1278
FXTN 20-01	PIBD2017D011	14.3750	6.5Y	4/24/2017	2369	6.49					5.2846	5.1500	5.1449
RTB 07-02	PIID0717H026	6.6250	7Y	8/19/2017	2486	6.81	452.000000	4.9000	2:24:26 PM	5.1516	5.3753	5.2305	5.2284
FXTN 10-44	PIBD1017H447	7.7500	7Y	8/23/2017	2490	6.82					5.3784	5.2332	5.2313
FXTN 07-50 *	PIBD0717J502	5.3750	7Y	10/28/2017	2556	7.00	1,863.600000	5.3000	3:57:17 PM	5.3091	5.4296	5.2786	5.2784
FXTN 10-45	PIBD1018A451	5.8750	7.5Y	1/31/2018	2651	7.26					5.4769	5.3105	5.3157
FXTN 10-47	PIBD1018K478	8.8750	8.5Y	11/20/2018	2944	8.07					5.6226	5.4087	5.4310
FXTN 10-48	PIBD1019B485	7.8750	8.5Y	2/19/2019	3035	8.32	351.173405	5.2000	2:36:46 PM	5.4990	5.6679	5.4392	5.4668
FXTN 10-50	PIBD1020B508	7.7500	9.5Y	2/18/2020	3399	9.31	1,279.000000	5.6000	10:31:17 AM	5.7685	5.8489	5.5612	5.6100
RTB 10-01	PIID1020H015	7.2500	10Y	8/19/2020	3582	9.81	705.520000	5.7250	4:04:53 PM	5.7130	5.9399	5.6225	5.6820
FXTN 10-51 *	PIBD1020I510	6.1250	10Y	9/16/2020	3610	9.89	216.150000	5.6000	3:58:11 PM	5.6279	5.9538	5.6319	5.6930
FXTN 20-02	PIBD2022C021	15.0000	12Y	3/14/2022	4154	11.38					6.2556	5.9669	5.9507
FXTN 20-03	PIBD2022J033	12.7500	12Y	10/17/2022	4371	11.98					6.3760	6.1005	6.0534
FXTN 20-04	PIBD2023B048	13.0000	13Y	2/20/2023	4497	12.32					6.4459	6.1781	6.1131
FXTN 20-05	PIBD2023E054	11.8750	13Y	5/29/2023	4595	12.59					6.5002	6.2385	6.1595
FXTN 20-06	PIBD2023J068	11.3750	13Y	10/23/2023	4742	12.99					6.5818	6.3290	6.2291
FXTN 20-07	PIBD2024F075	12.3750	14Y	6/3/2024	4966	13.61					6.7060	6.4669	6.3352
FXTN 20-08	PIBD2024H086	12.8750	14Y	8/5/2024	5029	13.78					6.7410	6.5057	6.3650
FXTN 20-09	PIBD2024K091	13.7500	15Y	11/11/2024	5127	14.05					6.7953	6.5661	6.4114
FXTN 20-10	PIBD2025D103	12.1250	15Y	4/14/2025	5281	14.47					6.8808	6.6609	6.4843
FXTN 20-11	PIBD2025J116	12.1250	15Y	10/20/2025	5470	14.99					6.9856	6.7773	6.5738
FXTN 25-01	PIBD2525K015	18.2500	16Y	11/29/2025	5510	15.10					7.0078	6.8019	6.5928
FXTN 20-12	PIBD2026A122	10.2500	16Y	1/19/2026	5561	15.24					7.0361	6.8333	6.6169
FXTN 20-13	PIBD2026L139	8.0000	17Y	12/7/2026	5883	16.12					7.2147	7.0316	6.7694
FXTN 20-14	PIBD2027I140	8.6250	17Y	9/6/2027	6156	16.87					7.3661	7.1997	6.8987
FXTN 20-15	PIBD2028L151	9.5000	19Y	12/4/2028	6611	18.11					7.6185	7.4799	7.1142
FXTN 20-16	PIBD2030E166	8.7500	20Y	5/27/2030	7150	19.59	205.000000	7.3500	3:36:04 PM	7.3988	7.9175	7.8118	7.3694
FXTN 25-02 *	PIBD2530G029	12.5000	20Y	7/28/2030	7212	19.76					7.9519	7.8500	7.3988
FXTN 25-03	PIBD2531A032	11.2500	21Y	1/26/2031	7394	20.26					7.9643	7.8620	7.4446
FXTN 25-04	PIBD2531J042	9.3750	21Y	10/5/2031	7646	20.95					7.9814	7.8787	7.5081
FXTN 25-05	PIBD2532K057	8.5000	23Y	11/29/2032	8067	22.10					8.0100	7.9065	7.6142
FXTN 25-06	PIBD2534K062	9.2500	25Y	11/5/2034	8773	24.04					8.0580	7.9532	7.7921
FXTN 25-07 *	PIBD2535I071	8.0000	25Y	9/30/2035	9102	24.94					8.0804	7.9750	7.8750