

Interpolated Bonds
November 10, 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	20	0.05					3.7298	3.6689	3.6689
FXTN 10-26	PIBD1010L261	17.5000	1M	12/21/2010	40	0.11					3.5314	3.4250	3.4250
FXTN 03-17	PIBD0311A175	5.3750	2M	1/17/2011	67	0.18					3.5342	3.4250	3.4250
FXTN 10-27	PIBD1011A278	17.5000	2M	1/18/2011	68	0.19					3.5343	3.4250	3.4250
FXTN 07-35	PIBD0711A354	11.0000	2M	1/22/2011	72	0.20	5.000000	3.5000	3:27:55 PM	3.5000	3.5347	3.4250	3.4250
FXTN 05-62	PIBD0511C622	8.5000	4M	3/3/2011	112	0.31	401.000000	3.3000	3:27:14 PM	3.3762	3.6035	3.4869	3.4799
FXTN 07-36	PIBD0711D360	12.0000	5M	4/15/2011	155	0.42					3.7342	3.6079	3.5873
FXTN 05-63	PIBD0511F638	10.6250	8M	6/22/2011	223	0.61					3.8847	3.7540	3.7265
FXTN 07-37	PIBD0711G376	12.0000	9M	7/22/2011	253	0.69					3.9276	3.7997	3.7751
RTB 03-06	PIID0311G065	8.5000	9M	7/31/2011	262	0.72	0.100000	4.2000	12:23:31 PM	4.2000	3.9405	3.8134	3.7897
SPTB 10-01	SPTB1011I016	15.5000	11M	9/20/2011	313	0.86					4.0135	3.8911	3.8724
FXTN 10-28	PIBD1011J288	16.5000	11M	10/11/2011	334	0.92					4.0435	3.9231	3.9064
FXTN 05-64	PIBD0511J642	7.2500	11M	10/19/2011	342	0.94					4.0550	3.9353	3.9194
RTB 05-05	PIID0511L054	5.8750	1.5Y	12/6/2011	390	1.07					4.0557	3.8933	3.8710
FXTN 04-19	PIBD0411L191	5.8750	1.5Y	12/13/2011	397	1.09					4.0517	3.8803	3.8563
FXTN 03-18	PIBD0312A182	5.8750	1.5Y	1/8/2012	423	1.16					4.0369	3.8319	3.8020
SPTB 10-02	SPTB1012A021	14.0000	1.5Y	1/31/2012	446	1.22					4.0239	3.7891	3.7539
FXTN 05-65	PIBD0512B658	5.7500	1.5Y	2/21/2012	467	1.28	1,250.000000	3.7500	4:14:39 PM	3.7100	4.0119	3.7500	3.7100
FXTN 10-29	PIBD1012D291	13.0000	1.5Y	4/25/2012	531	1.45					4.0904	3.8772	3.8479
FXTN 07-39	PIBD0712D395	11.5000	1.5Y	4/28/2012	534	1.46					4.0941	3.8832	3.8544
RTB 05-06	PIID0512H067	7.1250	2Y	8/1/2012	629	1.72					4.2106	4.0720	4.0591
FXTN 07-40	PIBD0712H408	11.3750	2Y	8/18/2012	646	1.77					4.2314	4.1058	4.0957
RTB 03-07	PIID0312I070	5.2500	2Y	9/24/2012	683	1.87	0.831000	4.1250	3:16:56 PM	3.9141	4.2768	4.1793	4.1754
FXTN 10-30 *	PIBD1012J302	12.1250	2Y	10/17/2012	706	1.93					4.3050	4.2250	4.2250
FXTN 07-41	PIBD0712K413	10.5000	2.5Y	11/17/2012	737	2.02	100.000000	4.1250	3:08:22 PM	4.1425	4.2891	4.1822	4.1815
FXTN 07-42	PIBD0713A421	9.0000	2.5Y	1/5/2013	786	2.15					4.2639	4.1145	4.1128
FXTN 03-19	PIBD0313A199	5.2500	2.5Y	1/7/2013	788	2.16					4.2629	4.1118	4.1100
FXTN 07-43	PIBD0713C438	8.7500	2.5Y	3/3/2013	843	2.31	711.300000	4.0150	2:56:11 PM	4.0329	4.2346	4.0358	4.0329
FXTN 05-66	PIBD0513C664	6.6250	2.5Y	3/13/2013	853	2.34					4.2435	4.0487	4.0459
FXTN 10-31	PIBD1013C316	12.7500	2.5Y	3/27/2013	867	2.38					4.2559	4.0667	4.0641
FXTN 10-32	PIBD1013E320	11.7500	3Y	5/15/2013	916	2.51	2.400000	4.0000	11:30:16 AM	4.0000	4.2993	4.1298	4.1278
FXTN 07-44	PIBD0713F446	9.6250	3Y	6/29/2013	961	2.63					4.3391	4.1878	4.1862
RTB 05-07	PIID0513G075	9.0000	3Y	7/31/2013	993	2.72	22.000000	4.2000	4:10:38 PM	4.2564	4.3675	4.2290	4.2278
FXTN 10-33	PIBD1013J337	11.0000	3Y	10/9/2013	1063	2.91					4.4295	4.3191	4.3188
FXTN 07-45 *	PIBD0713K457	7.1250	3Y	11/2/2013	1087	2.98					4.4508	4.3500	4.3500
FXTN 05-67	PIBD0514A673	6.2500	3.5Y	1/27/2014	1173	3.21	10,383.440000	4.1650	4:12:27 PM	4.1848	4.2973	4.2072	4.1848
FXTN 10-34	PIBD1014C341	12.3750	3.5Y	3/25/2014	1230	3.37					4.3618	4.2391	4.2177
FXTN 10-35	PIBD1014G356	12.7500	4Y	7/15/2014	1342	3.68					4.4886	4.3016	4.2824
RTB 05-08	PIID0514I080	6.2500	4Y	9/24/2014	1413	3.87	2,255.469000	4.1500	3:51:20 PM	4.3649	4.5689	4.3413	4.3234
FXTN 07-46	PIBD0714J466	6.5000	4Y	10/4/2014	1423	3.90	2,800.000000	4.2900	3:53:52 PM	4.3108	4.5802	4.3468	4.3292
SPTB 10-03 *	SPTB1014J037	12.2500	4Y	10/14/2014	1433	3.93					4.5915	4.3524	4.3350
FXTN 10-36	PIBD1015B367	12.3750	4.5Y	2/24/2015	1566	4.29					4.6982	4.4010	4.3956
FXTN 05-68	PIBD0515E685	6.3750	4.5Y	5/13/2015	1644	4.50	3,270.000000	4.4100	3:44:37 PM	4.4570	4.7608	4.4295	4.4312
FXTN 07-47	PIBD0715E477	8.3750	5Y	5/22/2015	1653	4.53	1,530.000000	4.4500	4:14:20 PM	4.4346	4.7680	4.4328	4.4353

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RTB 05-09	PIID0515H097	5.8750	5Y	8/19/2015	1742	4.77	925.500000	4.5300	4:01:48 PM	4.5514	4.8394	4.4653	4.4759
FXTN 10-37 *	PIBD1015H370	11.8750	5Y	8/25/2015	1748	4.79					4.8442	4.4675	4.4786
FXTN 10-38	PIBD1015L384	10.1250	5.5Y	12/15/2015	1860	5.10					4.7873	4.5936	4.5896
FXTN 10-39	PIBD1016A393	9.2500	5.5Y	1/12/2016	1888	5.17					4.7730	4.6251	4.6173
FXTN 07-48	PIBD0716A488	7.0000	5.5Y	1/27/2016	1903	5.21	2,679.069000	4.6350	3:32:11 PM	4.6322	4.7654	4.6420	4.6322
FXTN 10-40	PIBD1016C407	7.5000	5.5Y	3/30/2016	1966	5.39					4.7965	4.6750	4.6665
FXTN 10-41	PIBD1016D416	7.0000	5.5Y	4/27/2016	1994	5.46					4.8104	4.6896	4.6817
FXTN 10-42	PIBD1016I420	9.1250	6Y	9/4/2016	2124	5.82	1,009.200000	4.7250	4:14:03 PM	4.7525	4.8746	4.7577	4.7525
RTB 07-01	PIID0716I018	7.0000	6Y	9/24/2016	2144	5.87	10.750000	5.0000	2:38:56 PM	5.0000	4.8950	4.7691	4.7670
FXTN 10-43	PIBD1016K436	6.2500	6.5Y	11/16/2016	2197	6.02					4.9489	4.7996	4.8056
FXTN 07-49	PIBD0717C493	7.0000	6.5Y	3/31/2017	2332	6.39	1,950.000000	4.8900	4:07:08 PM	4.8936	5.0864	4.8771	4.9039
FXTN 20-01	PIBD2017D011	14.3750	6.5Y	4/24/2017	2356	6.45					5.1108	4.8908	4.9214
RTB 07-02	PIID0717H026	6.6250	7Y	8/19/2017	2473	6.78	100.500000	5.1000	2:42:56 PM	5.0005	5.2299	4.9580	5.0066
FXTN 10-44	PIBD1017H447	7.7500	7Y	8/23/2017	2477	6.79					5.2340	4.9603	5.0095
FXTN 07-50 *	PIBD0717J502	5.3750	7Y	10/28/2017	2543	6.97	157.275500	5.1000	4:01:53 PM	5.0941	5.3012	4.9982	5.0576
FXTN 10-45	PIBD1018A451	5.8750	7.5Y	1/31/2018	2638	7.23					5.3614	5.0695	5.1236
FXTN 10-47	PIBD1018K478	8.8750	8.5Y	11/20/2018	2931	8.03					5.5471	5.2894	5.3271
FXTN 10-48	PIBD1019B485	7.8750	8.5Y	2/19/2019	3022	8.28	50.000000	5.4000	9:31:27 AM	5.4000	5.6048	5.3577	5.3903
FXTN 10-50	PIBD1020B508	7.7500	9.5Y	2/18/2020	3386	9.28	165.000000	5.5750	11:40:54 AM	5.5068	5.8355	5.6309	5.6431
RTB 10-01	PIID1020H015	7.2500	10Y	8/19/2020	3569	9.78	1,583.000000	5.7700	3:47:24 PM	5.7689	5.9515	5.7682	5.7702
FXTN 10-51 *	PIBD1020I510	6.1250	10Y	9/16/2020	3597	9.85	3,102.364172	5.7700	3:49:51 PM	5.8002	5.9692	5.7892	5.7896
FXTN 20-02	PIBD2022C021	15.0000	12Y	3/14/2022	4141	11.35					6.2481	6.0023	6.0026
FXTN 20-03	PIBD2022J033	12.7500	12Y	10/17/2022	4358	11.94					6.3593	6.0873	6.0876
FXTN 20-04	PIBD2023B048	13.0000	13Y	2/20/2023	4484	12.28					6.4238	6.1366	6.1369
FXTN 20-05	PIBD2023E054	11.8750	13Y	5/29/2023	4582	12.55					6.4741	6.1750	6.1753
FXTN 20-06	PIBD2023J068	11.3750	13Y	10/23/2023	4729	12.96					6.5494	6.2326	6.2329
FXTN 20-07	PIBD2024F075	12.3750	14Y	6/3/2024	4953	13.57					6.6642	6.3203	6.3206
FXTN 20-08	PIBD2024H086	12.8750	14Y	8/5/2024	5016	13.74					6.6965	6.3450	6.3452
FXTN 20-09	PIBD2024K091	13.7500	15Y	11/11/2024	5114	14.01					6.7467	6.3834	6.3836
FXTN 20-10	PIBD2025D103	12.1250	15Y	4/14/2025	5268	14.43					6.8257	6.4437	6.4439
FXTN 20-11	PIBD2025J116	12.1250	15Y	10/20/2025	5457	14.95					6.9225	6.5177	6.5179
FXTN 25-01	PIBD2525K015	18.2500	16Y	11/29/2025	5497	15.06					6.9430	6.5334	6.5336
FXTN 20-12	PIBD2026A122	10.2500	16Y	1/19/2026	5548	15.20					6.9692	6.5534	6.5536
FXTN 20-13	PIBD2026L139	8.0000	17Y	12/7/2026	5870	16.08					7.1342	6.6795	6.6796
FXTN 20-14	PIBD2027I140	8.6250	17Y	9/6/2027	6143	16.83					7.2741	6.7864	6.7865
FXTN 20-15	PIBD2028L151	9.5000	19Y	12/4/2028	6598	18.08					7.5074	6.9646	6.9647
FXTN 20-16	PIBD2030E166	8.7500	20Y	5/27/2030	7137	19.55	100.000000	7.2000	11:36:19 AM	7.2000	7.7836	7.1757	7.1757
FXTN 25-02 *	PIBD2530G029	12.5000	20Y	7/28/2030	7199	19.72					7.8154	7.2000	7.2000
FXTN 25-03	PIBD2531A032	11.2500	21Y	1/26/2031	7381	20.22					7.8342	7.2650	7.2650
FXTN 25-04	PIBD2531J042	9.3750	21Y	10/5/2031	7633	20.91					7.8602	7.3550	7.3550
FXTN 25-05	PIBD2532K057	8.5000	23Y	11/29/2032	8054	22.07					7.9036	7.5054	7.5054
FXTN 25-06	PIBD2534K062	9.2500	24Y	11/5/2034	8760	24.00					7.9764	7.7575	7.7575
FXTN 25-07 *	PIBD2535I071	8.0000	25Y	9/30/2035	9089	24.90					8.0104	7.8750	7.8750