

Interpolated Bonds
November 03, 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	27	0.07					3.8561	3.8030	3.8030
FXTN 10-26	PIBD1010L261	17.5000	2M	12/21/2010	47	0.13					3.8182	3.6695	3.6777
FXTN 03-17	PIBD0311A175	5.3750	2M	1/17/2011	74	0.20					3.8201	3.5023	3.5275
FXTN 10-27	PIBD1011A278	17.5000	2M	1/18/2011	75	0.21					3.8201	3.4961	3.5219
FXTN 07-35	PIBD0711A354	11.0000	2M	1/22/2011	79	0.22					3.8204	3.4713	3.4997
FXTN 05-62	PIBD0511C622	8.5000	4M	3/3/2011	119	0.33	160.000000	3.5000	4:13:36 PM	3.5937	3.9011	3.5299	3.5554
FXTN 07-36	PIBD0711D360	12.0000	5M	4/15/2011	162	0.44					4.0196	3.7177	3.7288
FXTN 05-63	PIBD0511F638	10.6250	8M	6/22/2011	230	0.63					4.1402	3.8794	3.8875
FXTN 07-37	PIBD0711G376	12.0000	9M	7/22/2011	260	0.71					4.1819	3.9276	3.9378
RTB 03-06	PIID0311G065	8.5000	9M	7/31/2011	269	0.74	3.600000	4.1000	2:13:47 PM	4.2458	4.1945	3.9420	3.9528
SPTB 10-01	SPTB1011I016	15.5000	11M	9/20/2011	320	0.88					4.2655	4.0239	4.0383
FXTN 10-28	PIBD1011J288	16.5000	11M	10/11/2011	341	0.93					4.2947	4.0576	4.0734
FXTN 05-64	PIBD0511J642	7.2500	1Y	10/19/2011	349	0.96					4.3059	4.0704	4.0868
RTB 05-05	PIID0511L054	5.8750	1.5Y	12/6/2011	397	1.09					4.3083	4.1165	4.1286
FXTN 04-19	PIBD0411L191	5.8750	1.5Y	12/13/2011	404	1.11					4.3048	4.1214	4.1323
FXTN 03-18	PIBD0312A182	5.8750	1.5Y	1/8/2012	430	1.18					4.2917	4.1394	4.1463
SPTB 10-02	SPTB1012A021	14.0000	1.5Y	1/31/2012	453	1.24					4.2802	4.1554	4.1587
FXTN 05-65	PIBD0512B658	5.7500	1.5Y	2/21/2012	474	1.30					4.2696	4.1700	4.1700
FXTN 10-29	PIBD1012D291	13.0000	1.5Y	4/25/2012	538	1.47					4.3361	4.2249	4.2249
FXTN 07-39	PIBD0712D395	11.5000	1.5Y	4/28/2012	541	1.48	100.000000	4.1250	4:01:44 PM	4.1250	4.3393	4.2275	4.2275
RTB 05-06	PIID0512H067	7.1250	2Y	8/1/2012	636	1.74	7.217200	4.2000	3:05:46 PM	4.2380	4.4380	4.3090	4.3090
FXTN 07-40	PIBD0712H408	11.3750	2Y	8/18/2012	653	1.79					4.4557	4.3235	4.3235
RTB 03-07	PIID0312I070	5.2500	2Y	9/24/2012	690	1.89	25.200000	4.9500	3:41:03 PM	4.9452	4.4942	4.3553	4.3553
FXTN 10-30 *	PIBD1012J302	12.1250	2Y	10/17/2012	713	1.95					4.5181	4.3750	4.3750
FXTN 07-41	PIBD0712K413	10.5000	2.5Y	11/17/2012	744	2.04					4.4847	4.3490	4.3490
FXTN 07-42	PIBD0713A421	9.0000	2.5Y	1/5/2013	793	2.17					4.4321	4.3078	4.3080
FXTN 03-19	PIBD0313A199	5.2500	2.5Y	1/7/2013	795	2.18					4.4299	4.3062	4.3063
FXTN 07-43	PIBD0713C438	8.7500	2.5Y	3/3/2013	850	2.33	897.000000	4.2700	3:48:05 PM	4.2751	4.3708	4.2600	4.2603
FXTN 05-66	PIBD0513C664	6.6250	2.5Y	3/13/2013	860	2.36					4.3846	4.2719	4.2722
FXTN 10-31	PIBD1013C316	12.7500	2.5Y	3/27/2013	874	2.39					4.4039	4.2885	4.2888
FXTN 10-32	PIBD1013E320	11.7500	3Y	5/15/2013	923	2.53					4.4716	4.3468	4.3470
FXTN 07-44	PIBD0713F446	9.6250	3Y	6/29/2013	968	2.65					4.5337	4.4002	4.4004
RTB 05-07	PIID0513G075	9.0000	3Y	7/31/2013	1000	2.74					4.5779	4.4383	4.4384
FXTN 10-33	PIBD1013J337	11.0000	3Y	10/9/2013	1070	2.93					4.6746	4.5215	4.5215
FXTN 07-45 *	PIBD0713K457	7.1250	3Y	11/2/2013	1094	3.00					4.7077	4.5500	4.5500
FXTN 05-67	PIBD0514A673	6.2500	3.5Y	1/27/2014	1180	3.23	1,423.769000	4.4500	4:12:01 PM	4.4478	4.5646	4.4414	4.4478
FXTN 10-34	PIBD1014C341	12.3750	3.5Y	3/25/2014	1237	3.39					4.6206	4.4768	4.4817
FXTN 10-35	PIBD1014G356	12.7500	4Y	7/15/2014	1349	3.70					4.7306	4.5464	4.5482
RTB 05-08	PIID0514I080	6.2500	4Y	9/24/2014	1420	3.89	108.000000	4.5500	12:09:02 PM	4.6009	4.8004	4.5906	4.5904
FXTN 07-46	PIBD0714J466	6.5000	4Y	10/4/2014	1430	3.92	107.000000	4.6100	3:47:27 PM	4.6037	4.8102	4.5968	4.5964
SPTB 10-03 *	SPTB1014J037	12.2500	4Y	10/14/2014	1440	3.95					4.8200	4.6030	4.6023
FXTN 10-36	PIBD1015B367	12.3750	4.5Y	2/24/2015	1573	4.31					4.9569	4.6651	4.6658
FXTN 05-68	PIBD0515E685	6.3750	5Y	5/13/2015	1651	4.52					5.0372	4.7015	4.7030
FXTN 07-47	PIBD0715E477	8.3750	5Y	5/22/2015	1660	4.55	50.000000	4.7500	10:00:22 AM	4.7500	5.0464	4.7057	4.7073

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RTB 05-09	PIID0515H097	5.8750	5Y	8/19/2015	1749	4.79	0.200000	5.4000	11:30:02 AM	5.4000	5.1381	4.7472	4.7497
FXTN 10-37 *	PIBD1015H370	11.8750	5Y	8/25/2015	1755	4.81					5.1442	4.7500	4.7526
FXTN 10-38	PIBD1015L384	10.1250	5.5Y	12/15/2015	1867	5.12					5.0297	4.8692	4.7688
FXTN 10-39	PIBD1016A393	9.2500	5.5Y	1/12/2016	1895	5.19					5.0011	4.8990	4.7728
FXTN 07-48	PIBD0716A488	7.0000	5.5Y	1/27/2016	1910	5.23	200.000000	4.7500	4:02:44 PM	4.7750	4.9858	4.9150	4.7750
FXTN 10-40	PIBD1016C407	7.5000	5.5Y	3/30/2016	1973	5.41					5.0172	4.9392	4.8391
FXTN 10-41	PIBD1016D416	7.0000	5.5Y	4/27/2016	2001	5.48					5.0312	4.9500	4.8676
FXTN 10-42	PIBD1016I420	9.1250	6Y	9/4/2016	2131	5.84	49.972987	4.9750	10:35:08 AM	4.9750	5.0962	5.0000	5.0000
RTB 07-01	PIID0716I018	7.0000	6Y	9/24/2016	2151	5.89	5.000000	5.2000	3:10:32 PM	5.2000	5.1092	5.0101	5.0101
FXTN 10-43	PIBD1016K436	6.2500	6.5Y	11/16/2016	2204	6.04					5.1437	5.0368	5.0370
FXTN 07-49	PIBD0717C493	7.0000	6.5Y	3/31/2017	2339	6.41	30.000000	5.0500	11:20:17 AM	5.0500	5.2317	5.1049	5.1054
FXTN 20-01	PIBD2017D011	14.3750	6.5Y	4/24/2017	2363	6.47					5.2474	5.1171	5.1176
RTB 07-02	PIID0717H026	6.6250	7Y	8/19/2017	2480	6.79	3.160000	5.0500	3:24:04 PM	5.0553	5.3236	5.1761	5.1769
FXTN 10-44	PIBD1017H447	7.7500	7Y	8/23/2017	2484	6.81					5.3262	5.1781	5.1790
FXTN 07-50 *	PIBD0717J502	5.3750	7Y	10/28/2017	2550	6.99	167.395000	5.1000	2:22:46 PM	5.2154	5.3692	5.2114	5.2124
FXTN 10-45	PIBD1018A451	5.8750	7.5Y	1/31/2018	2645	7.25					5.4230	5.2645	5.2654
FXTN 10-47	PIBD1018K478	8.8750	8.5Y	11/20/2018	2938	8.05					5.5887	5.4281	5.4287
FXTN 10-48	PIBD1019B485	7.8750	8.5Y	2/19/2019	3029	8.30	10.000000	5.4000	3:33:17 PM	5.4000	5.6402	5.4789	5.4794
FXTN 10-50	PIBD1020B508	7.7500	9.5Y	2/18/2020	3393	9.30	622.000000	5.5000	3:34:23 PM	5.5739	5.8460	5.6822	5.6824
RTB 10-01	PIID1020H015	7.2500	10Y	8/19/2020	3576	9.80	7.500000	5.8000	3:09:32 PM	5.8000	5.9495	5.7844	5.7844
FXTN 10-51 *	PIBD1020I510	6.1250	10Y	9/16/2020	3604	9.87	15.000000	5.5750	3:29:56 PM	5.5750	5.9654	5.8000	5.8000
FXTN 20-02	PIBD2022C021	15.0000	12Y	3/14/2022	4148	11.36					6.2683	6.1134	6.0379
FXTN 20-03	PIBD2022J033	12.7500	12Y	10/17/2022	4365	11.96					6.3891	6.2384	6.1328
FXTN 20-04	PIBD2023B048	13.0000	13Y	2/20/2023	4491	12.30					6.4593	6.3110	6.1878
FXTN 20-05	PIBD2023E054	11.8750	13Y	5/29/2023	4589	12.57					6.5139	6.3674	6.2307
FXTN 20-06	PIBD2023J068	11.3750	13Y	10/23/2023	4736	12.98					6.5957	6.4521	6.2950
FXTN 20-07	PIBD2024F075	12.3750	14Y	6/3/2024	4960	13.59					6.7205	6.5811	6.3929
FXTN 20-08	PIBD2024H086	12.8750	14Y	8/5/2024	5023	13.76					6.7556	6.6174	6.4205
FXTN 20-09	PIBD2024K091	13.7500	15Y	11/11/2024	5121	14.03					6.8101	6.6739	6.4633
FXTN 20-10	PIBD2025D103	12.1250	15Y	4/14/2025	5275	14.45					6.8959	6.7626	6.5307
FXTN 20-11	PIBD2025J116	12.1250	15Y	10/20/2025	5464	14.97					7.0011	6.8715	6.6133
FXTN 25-01	PIBD2525K015	18.2500	16Y	11/29/2025	5504	15.08					7.0234	6.8945	6.6308
FXTN 20-12	PIBD2026A122	10.2500	16Y	1/19/2026	5555	15.22	60.000000	7.4000	10:51:02 AM	7.4000	7.0518	6.9239	6.6531
FXTN 20-13	PIBD2026L139	8.0000	17Y	12/7/2026	5877	16.10					7.2311	7.1094	6.7939
FXTN 20-14	PIBD2027I140	8.6250	17Y	9/6/2027	6150	16.85					7.3831	7.2667	6.9133
FXTN 20-15	PIBD2028L151	9.5000	19Y	12/4/2028	6605	18.10					7.6365	7.5288	7.1122
FXTN 20-16	PIBD2030E166	8.7500	20Y	5/27/2030	7144	19.57	50.000000	7.3750	12:06:13 PM	7.3750	7.9366	7.8393	7.3479
FXTN 25-02 *	PIBD2530G029	12.5000	20Y	7/28/2030	7206	19.74					7.9712	7.8750	7.3750
FXTN 25-03	PIBD2531A032	11.2500	21Y	1/26/2031	7388	20.24					7.9838	7.8870	7.4352
FXTN 25-04	PIBD2531J042	9.3750	21Y	10/5/2031	7640	20.93					8.0014	7.9037	7.5185
FXTN 25-05	PIBD2532K057	8.5000	23Y	11/29/2032	8061	22.08					8.0307	7.9315	7.6577
FXTN 25-06	PIBD2534K062	9.2500	25Y	11/5/2034	8767	24.02					8.0798	7.9782	7.8912
FXTN 25-07 *	PIBD2535I071	8.0000	25Y	9/30/2035	9096	24.92					8.1027	8.0000	8.0000