

Interpolated Bonds
November 08, 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	22	0.06					3.8165	3.7000	3.6995
FXTN 10-26	PIBD1010L261	17.5000	1M	12/21/2010	42	0.12					3.6946	3.5134	3.5127
FXTN 03-17	PIBD0311A175	5.3750	2M	1/17/2011	69	0.19					3.6965	3.5737	3.5733
FXTN 10-27	PIBD1011A278	17.5000	2M	1/18/2011	70	0.19					3.6966	3.5759	3.5756
FXTN 07-35	PIBD0711A354	11.0000	2M	1/22/2011	74	0.20					3.6968	3.5848	3.5846
FXTN 05-62	PIBD0511C622	8.5000	4M	3/3/2011	114	0.31					3.7693	3.6867	3.6867
FXTN 07-36	PIBD0711D360	12.0000	5M	4/15/2011	157	0.43					3.9085	3.8074	3.8074
FXTN 05-63	PIBD0511F638	10.6250	8M	6/22/2011	225	0.62					4.0506	3.9457	3.9409
FXTN 07-37	PIBD0711G376	12.0000	9M	7/22/2011	255	0.70					4.0809	3.9848	3.9759
RTB 03-06	PIID0311G065	8.5000	9M	7/31/2011	264	0.72	452.000000	3.9750	3:44:55 PM	4.0183	4.0899	3.9965	3.9864
SPTB 10-01	SPTB1011I016	15.5000	11M	9/20/2011	315	0.86					4.1413	4.0631	4.0459
FXTN 10-28	PIBD1011J288	16.5000	11M	10/11/2011	336	0.92	42.000000	4.2500	4:06:44 PM	4.2500	4.1625	4.0905	4.0705
FXTN 05-64	PIBD0511J642	7.2500	1Y	10/19/2011	344	0.94					4.1705	4.1009	4.0798
RTB 05-05	PIID0511L054	5.8750	1.5Y	12/6/2011	392	1.07					4.1958	4.0827	4.0787
FXTN 04-19	PIBD0411L191	5.8750	1.5Y	12/13/2011	399	1.09					4.1981	4.0752	4.0752
FXTN 03-18	PIBD0312A182	5.8750	1.5Y	1/8/2012	425	1.16					4.2067	4.0472	4.0619
SPTB 10-02	SPTB1012A021	14.0000	1.5Y	1/31/2012	448	1.23					4.2142	4.0225	4.0501
FXTN 05-65	PIBD0512B658	5.7500	1.5Y	2/21/2012	469	1.28	127.000000	4.1000	2:09:04 PM	4.0393	4.2212	4.0000	4.0393
FXTN 10-29	PIBD1012D291	13.0000	1.5Y	4/25/2012	533	1.46					4.2819	4.1004	4.1292
FXTN 07-39	PIBD0712D395	11.5000	1.5Y	4/28/2012	536	1.47					4.2848	4.1051	4.1334
RTB 05-06	PIID0512H067	7.1250	2Y	8/1/2012	631	1.73					4.3750	4.2542	4.2669
FXTN 07-40	PIBD0712H408	11.3750	2Y	8/18/2012	648	1.78					4.3911	4.2809	4.2907
RTB 03-07	PIID0312I070	5.2500	2Y	9/24/2012	685	1.88	0.250000	4.3250	11:50:03 AM	4.3250	4.4262	4.3389	4.3427
FXTN 10-30 *	PIBD1012J302	12.1250	2Y	10/17/2012	708	1.94					4.4481	4.3750	4.3750
FXTN 07-41	PIBD0712K413	10.5000	2.5Y	11/17/2012	739	2.02					4.4259	4.3467	4.3467
FXTN 07-42	PIBD0713A421	9.0000	2.5Y	1/5/2013	788	2.16					4.3908	4.3020	4.3020
FXTN 03-19	PIBD0313A199	5.2500	2.5Y	1/7/2013	790	2.16					4.3894	4.3002	4.3002
FXTN 07-43	PIBD0713C438	8.7500	2.5Y	3/3/2013	845	2.32	10.587000	4.1000	3:28:58 PM	4.1236	4.3500	4.2500	4.2500
FXTN 05-66	PIBD0513C664	6.6250	2.5Y	3/13/2013	855	2.34					4.3625	4.2602	4.2602
FXTN 10-31	PIBD1013C316	12.7500	2.5Y	3/27/2013	869	2.38					4.3801	4.2746	4.2746
FXTN 10-32	PIBD1013E320	11.7500	3Y	5/15/2013	918	2.52					4.4415	4.3248	4.3248
FXTN 07-44	PIBD0713F446	9.6250	3Y	6/29/2013	963	2.64					4.4979	4.3709	4.3709
RTB 05-07	PIID0513G075	9.0000	3Y	7/31/2013	995	2.73					4.5380	4.4037	4.4037
FXTN 10-33	PIBD1013J337	11.0000	3Y	10/9/2013	1065	2.92					4.6257	4.4754	4.4754
FXTN 07-45 *	PIBD0713K457	7.1250	3Y	11/2/2013	1089	2.98					4.6558	4.5000	4.5000
FXTN 05-67	PIBD0514A673	6.2500	3.5Y	1/27/2014	1175	3.22	13,107.000000	4.2500	4:12:22 PM	4.2546	4.4527	4.2720	4.2546
FXTN 10-34	PIBD1014C341	12.3750	3.5Y	3/25/2014	1232	3.38					4.5234	4.3069	4.2918
FXTN 10-35	PIBD1014G356	12.7500	4Y	7/15/2014	1344	3.68					4.6622	4.3754	4.3648
RTB 05-08	PIID0514I080	6.2500	4Y	9/24/2014	1415	3.88	1,300.000000	4.4150	4:02:33 PM	4.4175	4.7502	4.4188	4.4112
FXTN 07-46	PIBD0714J466	6.5000	4Y	10/4/2014	1425	3.90	5,250.000000	4.4150	12:00:20 PM	4.4259	4.7626	4.4249	4.4177
SPTB 10-03 *	SPTB1014J037	12.2500	4Y	10/14/2014	1435	3.93					4.7750	4.4311	4.4242
FXTN 10-36	PIBD1015B367	12.3750	4.5Y	2/24/2015	1568	4.30					4.8623	4.4739	4.4694
FXTN 05-68	PIBD0515E685	6.3750	5Y	5/13/2015	1646	4.51	2,229.000000	4.5150	11:53:18 AM	4.5205	4.9135	4.4990	4.4959
FXTN 07-47	PIBD0715E477	8.3750	5Y	5/22/2015	1655	4.53	200.000000	4.6000	10:13:41 AM	4.6000	4.9194	4.5019	4.4989

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RTB 05-09	PIID0515H097	5.8750	5Y	8/19/2015	1744	4.78	73.200000	4.6750	11:51:24 AM	4.6702	4.9778	4.5305	4.5292
FXTN 10-37 *	PIBD1015H370	11.8750	5Y	8/25/2015	1750	4.79					4.9817	4.5325	4.5312
FXTN 10-38	PIBD1015L384	10.1250	5.5Y	12/15/2015	1862	5.10					4.9310	4.6546	4.6480
FXTN 10-39	PIBD1016A393	9.2500	5.5Y	1/12/2016	1890	5.18					4.9183	4.6851	4.6772
FXTN 07-48	PIBD0716A488	7.0000	5.5Y	1/27/2016	1905	5.22	1,670.000000	4.6800	3:36:16 PM	4.6928	4.9115	4.7015	4.6928
FXTN 10-40	PIBD1016C407	7.5000	5.5Y	3/30/2016	1968	5.39					4.9510	4.7305	4.7242
FXTN 10-41	PIBD1016D416	7.0000	5.5Y	4/27/2016	1996	5.47					4.9686	4.7435	4.7381
FXTN 10-42	PIBD1016I420	9.1250	6Y	9/4/2016	2126	5.82	650.000000	4.8000	11:25:54 AM	4.8027	5.0500	4.8035	4.8027
RTB 07-01	PIID0716I018	7.0000	6Y	9/24/2016	2146	5.88	1.500000	5.2500	2:51:50 PM	5.1999	5.0618	4.8215	4.8172
FXTN 10-43	PIBD1016K436	6.2500	6.5Y	11/16/2016	2199	6.02					5.0930	4.8691	4.8558
FXTN 07-49	PIBD0717C493	7.0000	6.5Y	3/31/2017	2334	6.39	687.000000	4.9700	3:45:44 PM	4.9925	5.1726	4.9904	4.9540
FXTN 20-01	PIBD2017D011	14.3750	6.5Y	4/24/2017	2358	6.46					5.1867	5.0120	4.9714
RTB 07-02	PIID0717H026	6.6250	7Y	8/19/2017	2475	6.78					5.2557	5.1171	5.0565
FXTN 10-44	PIBD1017H447	7.7500	7Y	8/23/2017	2479	6.79					5.2580	5.1207	5.0594
FXTN 07-50 *	PIBD0717J502	5.3750	7Y	10/28/2017	2545	6.97	545.012000	5.1250	4:03:43 PM	5.1074	5.2969	5.1800	5.1074
FXTN 10-45	PIBD1018A451	5.8750	7.5Y	1/31/2018	2640	7.23					5.3576	5.2426	5.1766
FXTN 10-47	PIBD1018K478	8.8750	8.5Y	11/20/2018	2933	8.04					5.5448	5.4358	5.3900
FXTN 10-48	PIBD1019B485	7.8750	8.5Y	2/19/2019	3024	8.28					5.6030	5.4958	5.4563
FXTN 10-50	PIBD1020B508	7.7500	9.5Y	2/18/2020	3388	9.28	83.000000	5.8500	3:31:02 PM	5.8500	5.8356	5.7359	5.7213
RTB 10-01	PIID1020H015	7.2500	10Y	8/19/2020	3571	9.78	21.500000	6.0500	2:43:22 PM	5.9965	5.9525	5.8565	5.8546
FXTN 10-51 *	PIBD1020I510	6.1250	10Y	9/16/2020	3599	9.86	2.012000	5.5350	10:45:09 AM	5.5350	5.9704	5.8750	5.8750
FXTN 20-02	PIBD2022C021	15.0000	12Y	3/14/2022	4143	11.35					6.2702	6.1771	6.1771
FXTN 20-03	PIBD2022J033	12.7500	12Y	10/17/2022	4360	11.95					6.3898	6.2975	6.2975
FXTN 20-04	PIBD2023B048	13.0000	13Y	2/20/2023	4486	12.29					6.4592	6.3675	6.3675
FXTN 20-05	PIBD2023E054	11.8750	13Y	5/29/2023	4584	12.56					6.5132	6.4219	6.4219
FXTN 20-06	PIBD2023J068	11.3750	13Y	10/23/2023	4731	12.96					6.5942	6.5035	6.5035
FXTN 20-07	PIBD2024F075	12.3750	14Y	6/3/2024	4955	13.58					6.7177	6.6279	6.6279
FXTN 20-08	PIBD2024H086	12.8750	14Y	8/5/2024	5018	13.75					6.7524	6.6629	6.6629
FXTN 20-09	PIBD2024K091	13.7500	15Y	11/11/2024	5116	14.02					6.8064	6.7173	6.7173
FXTN 20-10	PIBD2025D103	12.1250	15Y	4/14/2025	5270	14.44					6.8912	6.8028	6.8028
FXTN 20-11	PIBD2025J116	12.1250	15Y	10/20/2025	5459	14.96					6.9954	6.9078	6.9078
FXTN 25-01	PIBD2525K015	18.2500	16Y	11/29/2025	5499	15.07					7.0174	6.9300	6.9300
FXTN 20-12	PIBD2026A122	10.2500	16Y	1/19/2026	5550	15.21					7.0455	6.9583	6.9583
FXTN 20-13	PIBD2026L139	8.0000	17Y	12/7/2026	5872	16.09					7.2230	7.1371	7.1371
FXTN 20-14	PIBD2027I140	8.6250	17Y	9/6/2027	6145	16.84					7.3734	7.2887	7.2887
FXTN 20-15	PIBD2028L151	9.5000	19Y	12/4/2028	6600	18.08					7.6242	7.5413	7.5413
FXTN 20-16	PIBD2030E166	8.7500	20Y	5/27/2030	7139	19.56					7.9212	7.8406	7.8406
FXTN 25-02 *	PIBD2530G029	12.5000	20Y	7/28/2030	7201	19.73					7.9554	7.8750	7.8750
FXTN 25-03	PIBD2531A032	11.2500	21Y	1/26/2031	7383	20.23					7.9684	7.8870	7.8870
FXTN 25-04	PIBD2531J042	9.3750	21Y	10/5/2031	7635	20.92					7.9864	7.9037	7.9037
FXTN 25-05	PIBD2532K057	8.5000	23Y	11/29/2032	8056	22.07					8.0165	7.9315	7.9315
FXTN 25-06	PIBD2534K062	9.2500	24Y	11/5/2034	8762	24.01					8.0669	7.9782	7.9782
FXTN 25-07 *	PIBD2535I071	8.0000	25Y	9/30/2035	9091	24.91	24.200000	7.4250	2:53:55 PM	7.3997	8.0904	8.0000	8.0000