

Interpolated Bonds
November 17, 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	13	0.04					3.7147	3.6818	3.6818
FXTN 10-26	PIBD1010L261	17.5000	1M	12/21/2010	33	0.09					3.2392	3.1515	3.1515
FXTN 03-17	PIBD0311A175	5.3750	2M	1/17/2011	60	0.16					3.2172	2.3332	2.3351
FXTN 10-27	PIBD1011A278	17.5000	2M	1/18/2011	61	0.17					3.2172	2.3027	2.3047
FXTN 07-35	PIBD0711A354	11.0000	2M	1/22/2011	65	0.18					3.2175	2.1809	2.1831
FXTN 05-62	PIBD0511C622	8.5000	4M	3/3/2011	105	0.29	61.685400	3.2500	11:33:47 AM	3.2500	3.2494	1.4916	1.4949
FXTN 07-36	PIBD0711D360	12.0000	5M	4/15/2011	148	0.41					3.3359	1.6983	1.6995
FXTN 05-63	PIBD0511F638	10.6250	7M	6/22/2011	216	0.59					3.4292	2.1632	1.9418
FXTN 07-37	PIBD0711G376	12.0000	8M	7/22/2011	246	0.67	1.256000	2.7500	10:23:50 AM	2.7500	3.4523	2.4259	2.0150
RTB 03-06	PIID0311G065	8.5000	9M	7/31/2011	255	0.70	0.010000	2.4750	10:59:24 AM	2.4750	3.4592	2.5046	2.0369
SPTB 10-01	SPTB1011I016	15.5000	10M	9/20/2011	306	0.84					3.4985	2.9511	2.1613
FXTN 10-28	PIBD1011J288	16.5000	11M	10/11/2011	327	0.90					3.5146	3.1349	2.2125
FXTN 05-64	PIBD0511J642	7.2500	11M	10/19/2011	335	0.92					3.5208	3.2049	2.2320
RTB 05-05	PIID0511L054	5.8750	1.5Y	12/6/2011	383	1.05					3.6038	3.5119	2.6095
FXTN 04-19	PIBD0411L191	5.8750	1.5Y	12/13/2011	390	1.07					3.6254	3.5335	2.7177
FXTN 03-18	PIBD0312A182	5.8750	1.5Y	1/8/2012	416	1.14					3.7054	3.6139	3.1197
SPTB 10-02	SPTB1012A021	14.0000	1.5Y	1/31/2012	439	1.20					3.7762	3.6851	3.4753
FXTN 05-65	PIBD0512B658	5.7500	1.5Y	2/21/2012	460	1.26	22.140000	2.9500	3:39:33 PM	2.9611	3.8408	3.7500	3.8000
FXTN 10-29	PIBD1012D291	13.0000	1.5Y	4/25/2012	524	1.44					3.9163	3.8211	3.8593
FXTN 07-39	PIBD0712D395	11.5000	1.5Y	4/28/2012	527	1.44					3.9199	3.8244	3.8620
RTB 05-06	PIID0512H067	7.1250	2Y	8/1/2012	622	1.70	0.286252	4.3000	9:19:05 AM	4.3000	4.0321	3.9300	3.9500
FXTN 07-40	PIBD0712H408	11.3750	2Y	8/18/2012	639	1.75					4.0522	3.9489	3.9657
RTB 03-07	PIID0312I070	5.2500	2Y	9/24/2012	676	1.85	12.322000	4.5000	3:13:39 PM	4.3297	4.0958	3.9900	4.0000
FXTN 10-30	PIBD1012J302	12.1250	2Y	10/17/2012	699	1.92					4.1230	4.0156	4.0213
FXTN 07-41 *	PIBD0712K413	10.5000	2Y	11/17/2012	730	2.00					4.1596	4.0500	4.0500
FXTN 07-42	PIBD0713A421	9.0000	2.5Y	1/5/2013	779	2.13					4.1673	4.0034	4.0149
FXTN 03-19	PIBD0313A199	5.2500	2.5Y	1/7/2013	781	2.14					4.1676	4.0015	4.0134
FXTN 07-43	PIBD0713C438	8.7500	2.5Y	3/3/2013	836	2.29	405.000000	4.0500	3:53:52 PM	3.9740	4.1762	3.9491	3.9740
FXTN 05-66	PIBD0513C664	6.6250	2.5Y	3/13/2013	846	2.32					4.1846	3.9614	3.9853
FXTN 10-31	PIBD1013C316	12.7500	2.5Y	3/27/2013	860	2.36					4.1965	3.9787	4.0011
FXTN 10-32	PIBD1013E320	11.7500	2.5Y	5/15/2013	909	2.49					4.2381	4.0391	4.0566
FXTN 07-44	PIBD0713F446	9.6250	3Y	6/29/2013	954	2.61					4.2762	4.0946	4.1075
RTB 05-07	PIID0513G075	9.0000	3Y	7/31/2013	986	2.70					4.3034	4.1341	4.1437
FXTN 10-33	PIBD1013J337	11.0000	3Y	10/9/2013	1056	2.89					4.3627	4.2204	4.2229
FXTN 07-45 *	PIBD0713K457	7.1250	3Y	11/2/2013	1080	2.96					4.3831	4.2500	4.2500
FXTN 05-67	PIBD0514A673	6.2500	3.5Y	1/27/2014	1166	3.19	1,000.000000	4.1500	4:03:57 PM	4.1240	4.3138	4.1045	4.1240
FXTN 10-34	PIBD1014C341	12.3750	3.5Y	3/25/2014	1223	3.35					4.3555	4.1456	4.1525
FXTN 10-35	PIBD1014G356	12.7500	4Y	7/15/2014	1335	3.66					4.4373	4.2262	4.2087
RTB 05-08	PIID0514I080	6.2500	4Y	9/24/2014	1406	3.85	100.200000	4.7750	3:28:02 PM	4.2756	4.4892	4.2773	4.2442
FXTN 07-46	PIBD0714J466	6.5000	4Y	10/4/2014	1416	3.88	200.000000	4.1500	4:13:30 PM	4.2436	4.4965	4.2845	4.2492
SPTB 10-03 *	SPTB1014J037	12.2500	4Y	10/14/2014	1426	3.91					4.5038	4.2917	4.2542
FXTN 10-36	PIBD1015B367	12.3750	4.5Y	2/24/2015	1559	4.27					4.5915	4.3829	4.4002
FXTN 05-68	PIBD0515E685	6.3750	4.5Y	5/13/2015	1637	4.48	50.000000	4.4300	9:36:34 AM	4.4300	4.6430	4.4364	4.4858
FXTN 07-47	PIBD0715E477	8.3750	5Y	5/22/2015	1646	4.51					4.6489	4.4426	4.4957

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RTB 05-09	PIID0515H097	5.8750	5Y	8/19/2015	1735	4.75	462.000000	4.6500	4:08:19 PM	4.6000	4.7076	4.5036	4.5934
FXTN 10-37 *	PIBD1015H370	11.8750	5Y	8/25/2015	1741	4.77					4.7115	4.5077	4.6000
FXTN 10-38	PIBD1015L384	10.1250	5.5Y	12/15/2015	1853	5.08					4.7810	4.5432	4.6066
FXTN 10-39	PIBD1016A393	9.2500	5.5Y	1/12/2016	1881	5.15					4.7984	4.5521	4.6083
FXTN 07-48	PIBD0716A488	7.0000	5.5Y	1/27/2016	1896	5.19	1,213.977000	4.6500	4:14:58 PM	4.6092	4.8077	4.5569	4.6092
FXTN 10-40	PIBD1016C407	7.5000	5.5Y	3/30/2016	1959	5.37					4.8673	4.6404	4.6778
FXTN 10-41	PIBD1016D416	7.0000	5.5Y	4/27/2016	1987	5.44					4.8938	4.6776	4.7083
FXTN 10-42	PIBD1016I420	9.1250	6Y	9/4/2016	2117	5.80	400.000000	4.8500	4:13:39 PM	4.8500	5.0169	4.8500	4.8500
RTB 07-01	PIID0716I018	7.0000	6Y	9/24/2016	2137	5.85	13.000000	5.0000	2:15:25 PM	4.8614	5.0313	4.8560	4.8560
FXTN 10-43	PIBD1016K436	6.2500	6Y	11/16/2016	2190	6.00					5.0695	4.8720	4.8720
FXTN 07-49	PIBD0717C493	7.0000	6.5Y	3/31/2017	2325	6.37	150.000000	4.9000	4:01:48 PM	4.9000	5.1666	4.9126	4.9126
FXTN 20-01	PIBD2017D011	14.3750	6.5Y	4/24/2017	2349	6.44					5.1839	4.9198	4.9198
RTB 07-02	PIID0717H026	6.6250	7Y	8/19/2017	2466	6.76	150.000000	5.0000	9:55:08 AM	4.9833	5.2681	4.9550	4.9550
FXTN 10-44	PIBD1017H447	7.7500	7Y	8/23/2017	2470	6.77	20.000000	4.9250	10:30:51 AM	4.9250	5.2710	4.9562	4.9562
FXTN 07-50 *	PIBD0717J502	5.3750	7Y	10/28/2017	2536	6.95	0.486500	4.8500	10:50:55 AM	4.8500	5.3185	4.9761	4.9761
FXTN 10-45	PIBD1018A451	5.8750	7.5Y	1/31/2018	2631	7.21					5.3728	5.0319	5.0319
FXTN 10-47	PIBD1018K478	8.8750	8.5Y	11/20/2018	2924	8.01					5.5403	5.2040	5.2040
FXTN 10-48	PIBD1019B485	7.8750	8.5Y	2/19/2019	3015	8.26					5.5924	5.2574	5.2574
FXTN 10-50	PIBD1020B508	7.7500	9.5Y	2/18/2020	3379	9.26					5.8005	5.4712	5.4712
RTB 10-01	PIID1020H015	7.2500	10Y	8/19/2020	3562	9.76	60.000000	5.5500	10:38:16 AM	5.5999	5.9051	5.5786	5.5786
FXTN 10-51 *	PIBD1020I510	6.1250	10Y	9/16/2020	3590	9.84	185.000000	5.5600	10:38:07 AM	5.5935	5.9212	5.5951	5.5951
FXTN 20-02	PIBD2022C021	15.0000	12Y	3/14/2022	4134	11.33					6.2311	5.9394	5.9394
FXTN 20-03	PIBD2022J033	12.7500	12Y	10/17/2022	4351	11.92					6.3547	6.0768	6.0768
FXTN 20-04	PIBD2023B048	13.0000	13Y	2/20/2023	4477	12.27					6.4264	6.1565	6.1565
FXTN 20-05	PIBD2023E054	11.8750	13Y	5/29/2023	4575	12.53					6.4823	6.2185	6.2185
FXTN 20-06	PIBD2023J068	11.3750	13Y	10/23/2023	4722	12.94					6.5660	6.3116	6.3116
FXTN 20-07	PIBD2024F075	12.3750	14Y	6/3/2024	4946	13.55					6.6936	6.4534	6.4534
FXTN 20-08	PIBD2024H086	12.8750	14Y	8/5/2024	5009	13.72					6.7295	6.4933	6.4933
FXTN 20-09	PIBD2024K091	13.7500	14Y	11/11/2024	5107	13.99					6.7853	6.5553	6.5553
FXTN 20-10	PIBD2025D103	12.1250	15Y	4/14/2025	5261	14.41					6.8731	6.6528	6.6528
FXTN 20-11	PIBD2025J116	12.1250	15Y	10/20/2025	5450	14.93	20.000000	6.7500	11:04:15 AM	6.7500	6.9807	6.7724	6.7724
FXTN 25-01	PIBD2525K015	18.2500	16Y	11/29/2025	5490	15.04					7.0035	6.7977	6.7977
FXTN 20-12	PIBD2026A122	10.2500	16Y	1/19/2026	5541	15.18					7.0326	6.8300	6.8300
FXTN 20-13	PIBD2026L139	8.0000	17Y	12/7/2026	5863	16.06	72.000000	6.7750	11:04:25 AM	6.7750	7.2160	7.0338	7.0338
FXTN 20-14	PIBD2027I140	8.6250	17Y	9/6/2027	6136	16.81					7.3715	7.2066	7.2066
FXTN 20-15	PIBD2028L151	9.5000	19Y	12/4/2028	6591	18.06					7.6307	7.4946	7.4946
FXTN 20-16	PIBD2030E166	8.7500	20Y	5/27/2030	7130	19.53					7.9378	7.8358	7.8358
FXTN 25-02 *	PIBD2530G029	12.5000	20Y	7/28/2030	7192	19.70					7.9731	7.8750	7.8750
FXTN 25-03	PIBD2531A032	11.2500	21Y	1/26/2031	7374	20.20					7.9860	7.8870	7.8870
FXTN 25-04	PIBD2531J042	9.3750	21Y	10/5/2031	7626	20.89					8.0040	7.9037	7.9037
FXTN 25-05	PIBD2532K057	8.5000	23Y	11/29/2032	8047	22.05					8.0340	7.9315	7.9315
FXTN 25-06	PIBD2534K062	9.2500	24Y	11/5/2034	8753	23.98					8.0843	7.9782	7.9782
FXTN 25-07 *	PIBD2535I071	8.0000	25Y	9/30/2035	9082	24.88					8.1077	8.0000	8.0000