

Interpolated Bonds
November 26, 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	1						4.0000	4.0000	4.0000
FXTN 10-26	PIBD1010L261	17.5000	<1M	12/21/2010	21	0.06					2.6311	2.4293	2.3732
FXTN 03-17	PIBD0311A175	5.3750	2M	1/17/2011	48	0.13					1.6039	1.2986	1.2192
FXTN 10-27	PIBD1011A278	17.5000	2M	1/18/2011	49	0.13					1.6039	1.3026	1.2247
FXTN 07-35	PIBD0711A354	11.0000	2M	1/22/2011	53	0.15					1.6037	1.3184	1.2467
FXTN 05-62	PIBD0511C622	8.5000	3M	3/3/2011	93	0.25					1.6022	1.4763	1.4670
FXTN 07-36	PIBD0711D360	12.0000	5M	4/15/2011	136	0.37					1.7351	1.6416	1.6416
FXTN 05-63	PIBD0511F638	10.6250	7M	6/22/2011	204	0.56					1.9811	1.9011	1.9034
FXTN 07-37	PIBD0711G376	12.0000	8M	7/22/2011	234	0.64					2.0944	2.0131	2.0252
RTB 03-06	PIID0311G065	8.5000	8M	7/31/2011	243	0.67					2.1284	2.0468	2.0617
SPTB 10-01	SPTB1011I016	15.5000	10M	9/20/2011	294	0.81					2.3212	2.2372	2.2687
FXTN 10-28	PIBD1011J288	16.5000	11M	10/11/2011	315	0.86					2.4005	2.3156	2.3539
FXTN 05-64	PIBD0511J642	7.2500	11M	10/19/2011	323	0.88					2.4307	2.3455	2.3864
RTB 05-05	PIID0511L054	5.8750	1.5Y	12/6/2011	371	1.02					2.6610	2.5634	2.6031
FXTN 04-19	PIBD0411L191	5.8750	1.5Y	12/13/2011	378	1.04					2.7046	2.6031	2.6392
FXTN 03-18	PIBD0312A182	5.8750	1.5Y	1/8/2012	404	1.11					2.8665	2.7505	2.7732
SPTB 10-02	SPTB1012A021	14.0000	1.5Y	1/31/2012	427	1.17					3.0097	2.8809	2.8918
FXTN 05-65	PIBD0512B658	5.7500	1.5Y	2/21/2012	448	1.23	50.000000	3.0000	3:13:01 PM	3.0000	3.1404	3.0000	3.0000
FXTN 10-29	PIBD1012D291	13.0000	1.5Y	4/25/2012	512	1.40					3.2432	3.0889	3.1185
FXTN 07-39	PIBD0712D395	11.5000	1.5Y	4/28/2012	515	1.41					3.2480	3.0931	3.1241
RTB 05-06	PIID0512H067	7.1250	2Y	8/1/2012	610	1.67					3.4006	3.2250	3.3000
FXTN 07-40	PIBD0712H408	11.3750	2Y	8/18/2012	627	1.72					3.4279	3.2486	3.3315
RTB 03-07	PIID0312I070	5.2500	2Y	9/24/2012	664	1.82					3.4873	3.3000	3.4000
FXTN 10-30	PIBD1012J302	12.1250	2Y	10/17/2012	687	1.88					3.5242	3.3319	3.4426
FXTN 07-41 *	PIBD0712K413	10.5000	2Y	11/17/2012	718	1.97					3.5740	3.3750	3.5000
FXTN 07-42	PIBD0713A421	9.0000	2.5Y	1/5/2013	767	2.10					3.8127	3.5368	3.5958
FXTN 03-19	PIBD0313A199	5.2500	2.5Y	1/7/2013	769	2.11					3.8225	3.5434	3.5997
FXTN 07-43	PIBD0713C438	8.7500	2.5Y	3/3/2013	824	2.26	410.000000	3.7500	3:25:27 PM	3.7073	4.0904	3.7250	3.7073
FXTN 05-66	PIBD0513C664	6.6250	2.5Y	3/13/2013	834	2.28					4.0999	3.7414	3.7296
FXTN 10-31	PIBD1013C316	12.7500	2.5Y	3/27/2013	848	2.32					4.1133	3.7643	3.7607
FXTN 10-32	PIBD1013E320	11.7500	2.5Y	5/15/2013	897	2.46					4.1600	3.8447	3.8697
FXTN 07-44	PIBD0713F446	9.6250	3Y	6/29/2013	942	2.58					4.2029	3.9184	3.9698
RTB 05-07	PIID0513G075	9.0000	3Y	7/31/2013	974	2.67	0.633000	4.0500	10:41:01 AM	4.0500	4.2334	3.9709	4.0409
FXTN 10-33	PIBD1013J337	11.0000	3Y	10/9/2013	1044	2.86					4.3002	4.0857	4.1966
FXTN 07-45 *	PIBD0713K457	7.1250	3Y	11/2/2013	1068	2.93					4.3231	4.1250	4.2500
FXTN 05-67	PIBD0514A673	6.2500	3.5Y	1/27/2014	1154	3.16	2,248.000000	4.1750	3:53:25 PM	4.1522	4.2304	4.0991	4.1522
FXTN 10-34	PIBD1014C341	12.3750	3.5Y	3/25/2014	1211	3.32					4.2954	4.1487	4.1942
FXTN 10-35	PIBD1014G356	12.7500	4Y	7/15/2014	1323	3.62					4.4231	4.2459	4.2767
RTB 05-08	PIID0514I080	6.2500	4Y	9/24/2014	1394	3.82	400.150000	4.6500	2:30:10 PM	4.3626	4.5041	4.3076	4.3290
FXTN 07-46	PIBD0714J466	6.5000	4Y	10/4/2014	1404	3.85	81.692000	4.2550	3:59:39 PM	4.2511	4.5155	4.3163	4.3363
SPTB 10-03 *	SPTB1014J037	12.2500	4Y	10/14/2014	1414	3.87					4.5269	4.3250	4.3437
FXTN 10-36	PIBD1015B367	12.3750	4.5Y	2/24/2015	1547	4.24					4.5992	4.4190	4.4357
FXTN 05-68	PIBD0515E685	6.3750	4.5Y	5/13/2015	1625	4.45	250.000000	4.6500	3:03:28 PM	4.6200	4.6416	4.4741	4.4897
FXTN 07-47	PIBD0715E477	8.3750	4.5Y	5/22/2015	1634	4.48	250.000000	4.7000	3:20:34 PM	4.6299	4.6465	4.4805	4.4960

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RTB 05-09	PIID0515H097	5.8750	5Y	8/19/2015	1723	4.72	0.500000	4.6500	9:39:53 AM	4.6500	4.6948	4.5434	4.5576
FXTN 10-37	PIBD1015H370	11.8750	5Y	8/25/2015	1729	4.74					4.6981	4.5477	4.5617
FXTN 05-69 *	PIBD0515K697	4.6250	5Y	11/25/2015	1821	4.99	610.000000	4.6500	3:39:54 PM	4.6254	4.7481	4.6127	4.6254
FXTN 10-38	PIBD1015L384	10.1250	5.5Y	12/15/2015	1841	5.04					4.7550	4.6305	4.6609
FXTN 10-39	PIBD1016A393	9.2500	5.5Y	1/12/2016	1869	5.12					4.7648	4.6555	4.7107
FXTN 07-48	PIBD0716A488	7.0000	5.5Y	1/27/2016	1884	5.16	1,554.105000	4.7250	3:56:08 PM	4.7373	4.7700	4.6689	4.7373
FXTN 10-40	PIBD1016C407	7.5000	5.5Y	3/30/2016	1947	5.33					4.8094	4.7105	4.7599
FXTN 10-41	PIBD1016D416	7.0000	5.5Y	4/27/2016	1975	5.41					4.8269	4.7290	4.7700
FXTN 10-42	PIBD1016I420	9.1250	6Y	9/4/2016	2105	5.77	150.000000	4.8500	4:00:26 PM	4.8167	4.9081	4.8150	4.8167
RTB 07-01	PIID0716I018	7.0000	6Y	9/24/2016	2125	5.82					4.9286	4.8192	4.8215
FXTN 10-43	PIBD1016K436	6.2500	6Y	11/16/2016	2178	5.97					4.9829	4.8303	4.8343
FXTN 07-49	PIBD0717C493	7.0000	6.5Y	3/31/2017	2313	6.34	50.000000	4.8500	9:18:49 AM	4.8500	5.1213	4.8586	4.8669
FXTN 20-01	PIBD2017D011	14.3750	6.5Y	4/24/2017	2337	6.40					5.1460	4.8636	4.8728
RTB 07-02	PIID0717H026	6.6250	7Y	8/19/2017	2454	6.72	600.500000	4.9500	2:43:15 PM	4.9028	5.2659	4.8881	4.9010
FXTN 10-44	PIBD1017H447	7.7500	7Y	8/23/2017	2458	6.73					5.2700	4.8890	4.9020
FXTN 07-50 *	PIBD0717J502	5.3750	7Y	10/28/2017	2524	6.92	50.000000	5.1000	3:17:27 PM	5.1000	5.3377	4.9028	4.9180
FXTN 10-45	PIBD1018A451	5.8750	7.5Y	1/31/2018	2619	7.18					5.3921	4.9882	4.9995
FXTN 10-47	PIBD1018K478	8.8750	8Y	11/20/2018	2912	7.98					5.5598	5.2515	5.2508
FXTN 10-48	PIBD1019B485	7.8750	8.5Y	2/19/2019	3003	8.23					5.6119	5.3333	5.3288
FXTN 10-50	PIBD1020B508	7.7500	9.5Y	2/18/2020	3367	9.22	580.000000	5.7500	3:02:01 PM	5.7371	5.8203	5.6604	5.6410
RTB 10-01	PIID1020H015	7.2500	10Y	8/19/2020	3550	9.73					5.9251	5.8248	5.7980
FXTN 10-51 *	PIBD1020I510	6.1250	10Y	9/16/2020	3578	9.80	130.800000	5.8500	3:24:16 PM	5.8220	5.9412	5.8500	5.8220
FXTN 20-02	PIBD2022C021	15.0000	12Y	3/14/2022	4122	11.29					6.2596	6.1558	6.1132
FXTN 20-03	PIBD2022J033	12.7500	12Y	10/17/2022	4339	11.89					6.3867	6.2778	6.2293
FXTN 20-04	PIBD2023B048	13.0000	13Y	2/20/2023	4465	12.23					6.4605	6.3487	6.2967
FXTN 20-05	PIBD2023E054	11.8750	13Y	5/29/2023	4563	12.50					6.5178	6.4038	6.3492
FXTN 20-06	PIBD2023J068	11.3750	13Y	10/23/2023	4710	12.90					6.6039	6.4864	6.4279
FXTN 20-07	PIBD2024F075	12.3750	14Y	6/3/2024	4934	13.52					6.7350	6.6123	6.5478
FXTN 20-08	PIBD2024H086	12.8750	14Y	8/5/2024	4997	13.69					6.7719	6.6477	6.5815
FXTN 20-09	PIBD2024K091	13.7500	14Y	11/11/2024	5095	13.96					6.8293	6.7028	6.6340
FXTN 20-10	PIBD2025D103	12.1250	15Y	4/14/2025	5249	14.38					6.9195	6.7894	6.7164
FXTN 20-11	PIBD2025J116	12.1250	15Y	10/20/2025	5438	14.90					7.0301	6.8957	6.8176
FXTN 25-01	PIBD2525K015	18.2500	15Y	11/29/2025	5478	15.01					7.0535	6.9182	6.8390
FXTN 20-12	PIBD2026A122	10.2500	16Y	1/19/2026	5529	15.15					7.0834	6.9468	6.8663
FXTN 20-13	PIBD2026L139	8.0000	17Y	12/7/2026	5851	16.03					7.2719	7.1279	7.0386
FXTN 20-14	PIBD2027I140	8.6250	17Y	9/6/2027	6124	16.78					7.4317	7.2813	7.1848
FXTN 20-15	PIBD2028L151	9.5000	19Y	12/4/2028	6579	18.02	100.000000	7.1000	11:19:12 AM	7.1000	7.6981	7.5371	7.4283
FXTN 20-16	PIBD2030E166	8.7500	20Y	5/27/2030	7118	19.50					8.0137	7.8401	7.7168
FXTN 25-02 *	PIBD2530G029	12.5000	20Y	7/28/2030	7180	19.67					8.0500	7.8750	7.7500
FXTN 25-03	PIBD2531A032	11.2500	21Y	1/26/2031	7362	20.17					8.0622	7.8870	7.7741
FXTN 25-04	PIBD2531J042	9.3750	21Y	10/5/2031	7614	20.86					8.0791	7.9037	7.8074
FXTN 25-05	PIBD2532K057	8.5000	22Y	11/29/2032	8035	22.01					8.1074	7.9315	7.8631
FXTN 25-06	PIBD2534K062	9.2500	24Y	11/5/2034	8741	23.95					8.1548	7.9782	7.9565
FXTN 25-07 *	PIBD2535I071	8.0000	25Y	9/30/2035	9070	24.85					8.1769	8.0000	8.0000