

**Interpolated Bonds**  
**December 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 10-26	PIBD1010L261	17.5000	<1M	12/21/2010	8	0.02					3.4806	3.4556	3.4507
FXTN 03-17	PIBD0311A175	5.3750	1M	1/17/2011	35	0.10					1.4772	1.3556	1.3319
FXTN 10-27	PIBD1011A278	17.5000	1M	1/18/2011	36	0.10					1.4030	1.2778	1.2535
FXTN 07-35	PIBD0711A354	11.0000	1M	1/22/2011	40	0.11					1.3289	1.2000	1.1762
FXTN 05-62	PIBD0511C622	8.5000	2M	3/3/2011	80	0.22	1,051.500000	1.5000	2:41:58 PM	0.8383	1.3302	1.2000	1.1925
FXTN 07-36	PIBD0711D360	12.0000	4M	4/15/2011	123	0.34					1.4419	1.3164	1.3100
FXTN 05-63	PIBD0511F638	10.6250	6M	6/22/2011	191	0.52					1.7690	1.6575	1.6297
FXTN 07-37	PIBD0711G376	12.0000	7M	7/22/2011	221	0.61					1.9082	1.7967	1.7569
RTB 03-06	PIID0311G065	8.5000	8M	7/31/2011	230	0.63	2.400000	1.7400	10:02:41 AM	1.7400	1.9500	1.8385	1.7951
SPTB 10-01	SPTB1011I016	15.5000	9M	9/20/2011	281	0.77					2.1867	2.0751	2.0113
FXTN 10-28	PIBD1011J288	16.5000	10M	10/11/2011	302	0.83					2.2841	2.1726	2.1004
FXTN 05-64	PIBD0511J642	7.2500	10M	10/19/2011	310	0.85					2.3213	2.2097	2.1343
RTB 05-05	PIID0511L054	5.8750	1Y	12/6/2011	358	0.98					2.5253	2.4133	2.3233
FXTN 04-19	PIBD0411L191	5.8750	1Y	12/13/2011	365	1.00					2.5390	2.4267	2.3385
FXTN 03-18	PIBD0312A182	5.8750	1.5Y	1/8/2012	391	1.07					2.5901	2.4763	2.3948
SPTB 10-02	SPTB1012A021	14.0000	1.5Y	1/31/2012	414	1.13					2.6353	2.5201	2.4446
FXTN 05-65	PIBD0512B658	5.7500	1.5Y	2/21/2012	435	1.19	500.000000	3.0000	11:31:55 AM	3.0000	2.6765	2.5602	2.4901
FXTN 10-29	PIBD1012D291	13.0000	1.5Y	4/25/2012	499	1.37					2.8023	2.6822	2.6288
FXTN 07-39	PIBD0712D395	11.5000	1.5Y	4/28/2012	502	1.38					2.8082	2.6879	2.6353
RTB 05-06	PIID0512H067	7.1250	2Y	8/1/2012	597	1.64	2.900000	3.7500	2:57:31 PM	3.6880	2.9948	2.8691	2.8411
FXTN 07-40	PIBD0712H408	11.3750	2Y	8/18/2012	614	1.68					3.0282	2.9015	2.8779
RTB 03-07	PIID0312I070	5.2500	2Y	9/24/2012	651	1.78	6.300000	3.5275	10:03:11 AM	3.5275	3.1008	2.9720	2.9580
FXTN 10-30	PIBD1012J302	12.1250	2Y	10/17/2012	674	1.85					3.1460	3.0159	3.0078
FXTN 07-41 *	PIBD0712K413	10.5000	2Y	11/17/2012	705	1.93					3.2069	3.0750	3.0750
FXTN 07-42	PIBD0713A421	9.0000	2.5Y	1/5/2013	754	2.07					3.3583	3.2220	3.2220
FXTN 03-19	PIBD0313A199	5.2500	2.5Y	1/7/2013	756	2.07					3.3645	3.2280	3.2280
FXTN 07-43	PIBD0713C438	8.7500	2.5Y	3/3/2013	811	2.22					3.5345	3.3930	3.3930
FXTN 05-66	PIBD0513C664	6.6250	2.5Y	3/13/2013	821	2.25					3.5654	3.4230	3.4230
FXTN 10-31	PIBD1013C316	12.7500	2.5Y	3/27/2013	835	2.29					3.6086	3.4650	3.4650
FXTN 10-32	PIBD1013E320	11.7500	2.5Y	5/15/2013	884	2.42					3.7601	3.6120	3.6120
FXTN 07-44	PIBD0713F446	9.6250	3Y	6/29/2013	929	2.55					3.8991	3.7470	3.7470
RTB 05-07	PIID0513G075	9.0000	3Y	7/31/2013	961	2.63	37.631000	4.1181	10:03:27 AM	4.1181	3.9980	3.8430	3.8430
FXTN 10-33	PIBD1013J337	11.0000	3Y	10/9/2013	1031	2.82	5.535000	4.2680	9:58:53 AM	4.2680	4.2143	4.0530	4.0530
FXTN 07-45 *	PIBD0713K457	7.1250	3Y	11/2/2013	1055	2.89					4.2885	4.1250	4.1250
FXTN 05-67	PIBD0514A673	6.2500	3.5Y	1/27/2014	1141	3.13	1,600.000000	4.1250	4:03:25 PM	4.1616	4.3143	4.1451	4.1451
FXTN 10-34	PIBD1014C341	12.3750	3.5Y	3/25/2014	1198	3.28					4.3314	4.1584	4.1584
FXTN 10-35	PIBD1014G356	12.7500	4Y	7/15/2014	1310	3.59					4.3650	4.1846	4.1846
RTB 05-08	PIID0514I080	6.2500	4Y	9/24/2014	1381	3.78	54.100000	4.2050	10:19:09 AM	4.2059	4.3863	4.2012	4.2012
FXTN 07-46	PIBD0714J466	6.5000	4Y	10/4/2014	1391	3.81					4.3893	4.2036	4.2036
SPTB 10-03 *	SPTB1014J037	12.2500	4Y	10/14/2014	1401	3.84					4.3923	4.2059	4.2059
FXTN 10-36	PIBD1015B367	12.3750	4.5Y	2/24/2015	1534	4.20					4.5507	4.3305	4.3579
FXTN 05-68	PIBD0515E685	6.3750	4.5Y	5/13/2015	1612	4.42	410.000000	4.4750	9:40:55 AM	4.4811	4.6435	4.4036	4.4470
FXTN 07-47	PIBD0715E477	8.3750	4.5Y	5/22/2015	1621	4.44					4.6543	4.4120	4.4572
RTB 05-09	PIID0515H097	5.8750	5Y	8/19/2015	1710	4.68	71.610000	4.4500	2:48:04 PM	4.5863	4.7602	4.4954	4.5589

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FXTN 10-37	PIBD1015H370	11.8750	5Y	8/25/2015	1716	4.70					4.7674	4.5010	4.5658
FXTN 05-69 *	PIBD0515K697	4.6250	5Y	11/25/2015	1808	4.95	792.695000	4.6600	4:14:56 PM	4.6785	4.8769	4.5872	4.6709
FXTN 10-38	PIBD1015L384	10.1250	5.5Y	12/15/2015	1828	5.01					4.8877	4.5982	4.6772
FXTN 10-39	PIBD1016A393	9.2500	5.5Y	1/12/2016	1856	5.08					4.9028	4.6137	4.6860
FXTN 07-48	PIBD0716A488	7.0000	5.5Y	1/27/2016	1871	5.13	3,430.972500	4.6500	4:01:48 PM	4.6849	4.9109	4.6220	4.6907
FXTN 10-40	PIBD1016C407	7.5000	5.5Y	3/30/2016	1934	5.30					4.9448	4.6567	4.7104
FXTN 10-41	PIBD1016D416	7.0000	5.5Y	4/27/2016	1962	5.38					4.9599	4.6721	4.7192
FXTN 10-42	PIBD1016I420	9.1250	6Y	9/4/2016	2092	5.73	477.650000	4.7546	10:10:44 AM	4.7623	5.0300	4.7438	4.7600
RTB 07-01	PIID0716I018	7.0000	6Y	9/24/2016	2112	5.79	2.455000	4.7250	11:06:31 AM	4.7557	5.0407	4.7548	4.7663
FXTN 10-43	PIBD1016K436	6.2500	6Y	11/16/2016	2165	5.93					5.0693	4.7841	4.7830
FXTN 07-49	PIBD0717C493	7.0000	6.5Y	3/31/2017	2300	6.30	538.950000	4.8388	10:00:26 AM	4.8360	5.1421	4.8585	4.8253
FXTN 20-01	PIBD2017D011	14.3750	6.5Y	4/24/2017	2324	6.37					5.1550	4.8717	4.8329
RTB 07-02	PIID0717H026	6.6250	7Y	8/19/2017	2441	6.69	1,116.773000	4.8600	3:53:27 PM	4.8472	5.2180	4.9362	4.8696
FXTN 10-44	PIBD1017H447	7.7500	7Y	8/23/2017	2445	6.70					5.2202	4.9384	4.8709
FXTN 07-50 *	PIBD0717J502	5.3750	7Y	10/28/2017	2511	6.88	600.000000	4.9742	10:00:38 AM	4.9742	5.2558	4.9748	4.8916
FXTN 10-45	PIBD1018A451	5.8750	7.5Y	1/31/2018	2606	7.14					5.3222	5.0505	4.9753
FXTN 10-47	PIBD1018K478	8.8750	8Y	11/20/2018	2899	7.94					5.5272	5.2837	5.2335
FXTN 10-48	PIBD1019B485	7.8750	8.5Y	2/19/2019	2990	8.19	316.650000	5.3214	10:10:54 AM	5.3224	5.5908	5.3562	5.3137
FXTN 10-50	PIBD1020B508	7.7500	9.5Y	2/18/2020	3354	9.19	962.000000	5.6233	9:58:24 AM	5.6233	5.8455	5.6460	5.6344
RTB 10-01	PIID1020H015	7.2500	10Y	8/19/2020	3537	9.69	17.830000	6.0000	11:33:02 AM	5.9747	5.9735	5.7917	5.7956
FXTN 10-51 *	PIBD1020I510	6.1250	10Y	9/16/2020	3565	9.77	5,568.000000	5.8200	12:07:12 PM	5.8198	5.9931	5.8140	5.8203
FXTN 20-02	PIBD2022C021	15.0000	12Y	3/14/2022	4109	11.26					6.3290	6.1630	6.1684
FXTN 20-03	PIBD2022J033	12.7500	12Y	10/17/2022	4326	11.85					6.4630	6.3023	6.3072
FXTN 20-04	PIBD2023B048	13.0000	13Y	2/20/2023	4452	12.20					6.5408	6.3831	6.3878
FXTN 20-05	PIBD2023E054	11.8750	13Y	5/29/2023	4550	12.47					6.6013	6.4460	6.4506
FXTN 20-06	PIBD2023J068	11.3750	13Y	10/23/2023	4697	12.87					6.6921	6.5403	6.5446
FXTN 20-07	PIBD2024F075	12.3750	14Y	6/3/2024	4921	13.48					6.8304	6.6840	6.6879
FXTN 20-08	PIBD2024H086	12.8750	14Y	8/5/2024	4984	13.65					6.8693	6.7244	6.7282
FXTN 20-09	PIBD2024K091	13.7500	14Y	11/11/2024	5082	13.92					6.9298	6.7873	6.7909
FXTN 20-10	PIBD2025D103	12.1250	15Y	4/14/2025	5236	14.35					7.0249	6.8861	6.8895
FXTN 20-11	PIBD2025J116	12.1250	15Y	10/20/2025	5425	14.86					7.1416	7.0074	7.0104
FXTN 25-01	PIBD2525K015	18.2500	15Y	11/29/2025	5465	14.97					7.1663	7.0330	7.0360
FXTN 20-12	PIBD2026A122	10.2500	16Y	1/19/2026	5516	15.11					7.1978	7.0657	7.0686
FXTN 20-13	PIBD2026L139	8.0000	16Y	12/7/2026	5838	15.99					7.3967	7.2723	7.2747
FXTN 20-14	PIBD2027I140	8.6250	17Y	9/6/2027	6111	16.74	4.200000	7.0000	11:38:43 AM	7.0000	7.5652	7.4475	7.4493
FXTN 20-15	PIBD2028L151	9.5000	18Y	12/4/2028	6566	17.99					7.8462	7.7394	7.7405
FXTN 20-16	PIBD2030E166	8.7500	20Y	5/27/2030	7105	19.47					8.1790	8.0852	8.0853
FXTN 25-02 *	PIBD2530G029	12.5000	20Y	7/28/2030	7167	19.64					8.2173	8.1250	8.1250
FXTN 25-03	PIBD2531A032	11.2500	21Y	1/26/2031	7349	20.13					8.2305	8.1370	8.1370
FXTN 25-04	PIBD2531J042	9.3750	21Y	10/5/2031	7601	20.82					8.2487	8.1537	8.1537
FXTN 25-05	PIBD2532K057	8.5000	22Y	11/29/2032	8022	21.98					8.2791	8.1815	8.1815
FXTN 25-06	PIBD2534K062	9.2500	24Y	11/5/2034	8728	23.91					8.3301	8.2282	8.2282
FXTN 25-07 *	PIBD2535I071	8.0000	25Y	9/30/2035	9057	24.81					8.3538	8.2500	8.2500