

Interpolated Bonds
December 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 10-26	PIBD1010L261	17.5000	<1M	12/21/2010	1						4.0000	4.0000	4.0000
FXTN 03-17	PIBD0311A175	5.3750	<1M	1/17/2011	28	0.08	6.250000	0.9000	3:48:57 PM	0.9000	1.8928	1.7875	1.7875
FXTN 10-27	PIBD1011A278	17.5000	<1M	1/18/2011	29	0.08					1.8147	1.7056	1.7056
FXTN 07-35	PIBD0711A354	11.0000	1M	1/22/2011	33	0.09					1.5026	1.3778	1.3778
FXTN 05-62	PIBD0511C622	8.5000	2M	3/3/2011	73	0.20	0.165000	1.3500	3:01:47 PM	1.3500	1.1879	1.0500	1.0500
FXTN 07-36	PIBD0711D360	12.0000	4M	4/15/2011	116	0.32					1.2986	1.1568	1.1568
FXTN 05-63	PIBD0511F638	10.6250	6M	6/22/2011	184	0.50					1.6298	1.4725	1.4725
FXTN 07-37	PIBD0711G376	12.0000	7M	7/22/2011	214	0.59					1.7679	1.6117	1.6117
RTB 03-06	PIID0311G065	8.5000	8M	7/31/2011	223	0.61	0.210000	2.3000	3:10:25 PM	1.7761	1.8086	1.6535	1.6535
SPTB 10-01	SPTB1011I016	15.5000	9M	9/20/2011	274	0.75					2.0392	1.8902	1.8902
FXTN 10-28	PIBD1011J288	16.5000	10M	10/11/2011	295	0.81					2.1342	1.9876	1.9876
FXTN 05-64	PIBD0511J642	7.2500	10M	10/19/2011	303	0.83					2.1704	2.0247	2.0247
RTB 05-05	PIID0511L054	5.8750	1Y	12/6/2011	351	0.96					2.3749	2.2330	2.2315
FXTN 04-19	PIBD0411L191	5.8750	1Y	12/13/2011	358	0.98					2.3940	2.2510	2.2480
FXTN 03-18	PIBD0312A182	5.8750	1.5Y	1/8/2012	384	1.05					2.4651	2.3178	2.3094
SPTB 10-02	SPTB1012A021	14.0000	1.5Y	1/31/2012	407	1.12					2.5279	2.3769	2.3636
FXTN 05-65	PIBD0512B658	5.7500	1.5Y	2/21/2012	428	1.17	20.000000	3.2000	3:19:43 PM	3.2000	2.5853	2.4309	2.4131
FXTN 10-29	PIBD1012D291	13.0000	1.5Y	4/25/2012	492	1.35					2.7602	2.5955	2.5641
FXTN 07-39	PIBD0712D395	11.5000	1.5Y	4/28/2012	495	1.36					2.7684	2.6032	2.5712
RTB 05-06	PIID0512H067	7.1250	2Y	8/1/2012	590	1.62					3.0280	2.8474	2.7953
FXTN 07-40	PIBD0712H408	11.3750	2Y	8/18/2012	607	1.66					3.0744	2.8911	2.8354
RTB 03-07	PIID0312I070	5.2500	2Y	9/24/2012	644	1.76					3.1755	2.9862	2.9226
FXTN 10-30	PIBD1012J302	12.1250	2Y	10/17/2012	667	1.83					3.2384	3.0453	2.9769
FXTN 07-41 *	PIBD0712K413	10.5000	2Y	11/17/2012	698	1.91					3.3231	3.1250	3.0500
FXTN 07-42	PIBD0713A421	9.0000	2.5Y	1/5/2013	747	2.05					3.4345	3.2405	3.1690
FXTN 03-19	PIBD0313A199	5.2500	2.5Y	1/7/2013	749	2.05	330.000000	4.1000	3:33:47 PM	4.0636	3.4391	3.2452	3.1739
FXTN 07-43	PIBD0713C438	8.7500	2.5Y	3/3/2013	804	2.20	30.000000	4.2000	10:18:19 AM	4.1666	3.5642	3.3749	3.3074
FXTN 05-66	PIBD0513C664	6.6250	2.5Y	3/13/2013	814	2.23					3.5869	3.3984	3.3317
FXTN 10-31	PIBD1013C316	12.7500	2.5Y	3/27/2013	828	2.27					3.6188	3.4314	3.3657
FXTN 10-32	PIBD1013E320	11.7500	2.5Y	5/15/2013	877	2.40					3.7303	3.5469	3.4847
FXTN 07-44	PIBD0713F446	9.6250	3Y	6/29/2013	922	2.53					3.8326	3.6530	3.5940
RTB 05-07	PIID0513G075	9.0000	3Y	7/31/2013	954	2.61					3.9054	3.7284	3.6717
FXTN 10-33	PIBD1013J337	11.0000	3Y	10/9/2013	1024	2.81					4.0646	3.8934	3.8417
FXTN 07-45 *	PIBD0713K457	7.1250	3Y	11/2/2013	1048	2.87					4.1192	3.9500	3.9000
FXTN 05-67	PIBD0514A673	6.2500	3.5Y	1/27/2014	1134	3.11					4.2077	4.0370	4.0154
FXTN 10-34	PIBD1014C341	12.3750	3.5Y	3/25/2014	1191	3.26					4.2663	4.0947	4.0919
FXTN 10-35	PIBD1014G356	12.7500	4Y	7/15/2014	1303	3.57					4.3814	4.2079	4.2422
RTB 05-08	PIID0514I080	6.2500	4Y	9/24/2014	1374	3.76	100.937000	4.4000	3:14:28 PM	4.4099	4.4544	4.2798	4.3374
FXTN 07-46	PIBD0714J466	6.5000	4Y	10/4/2014	1384	3.79	67.000000	4.2750	4:11:03 PM	4.2955	4.4647	4.2899	4.3508
SPTB 10-03 *	SPTB1014J037	12.2500	4Y	10/14/2014	1394	3.82					4.4750	4.3000	4.3643
FXTN 10-36	PIBD1015B367	12.3750	4.5Y	2/24/2015	1527	4.18					4.6237	4.4014	4.4454
FXTN 05-68	PIBD0515E685	6.3750	4.5Y	5/13/2015	1605	4.40					4.7109	4.4609	4.4930
FXTN 07-47	PIBD0715E477	8.3750	4.5Y	5/22/2015	1614	4.42					4.7209	4.4678	4.4985
RTB 05-09	PIID0515H097	5.8750	5Y	8/19/2015	1703	4.67	135.086000	4.4250	3:24:42 PM	4.6248	4.8204	4.5356	4.5528

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FXTN 10-37	PIBD1015H370	11.8750	5Y	8/25/2015	1709	4.68					4.8271	4.5402	4.5565
FXTN 05-69	PIBD0515K697	4.6250	5Y	11/25/2015	1801	4.93					4.9300	4.6103	4.6126
FXTN 10-38 *	PIBD1015L384	10.1250	5Y	12/15/2015	1821	4.99					4.9523	4.6256	4.6248
FXTN 10-39	PIBD1016A393	9.2500	5.5Y	1/12/2016	1849	5.07					4.9657	4.6399	4.6391
FXTN 07-48	PIBD0716A488	7.0000	5.5Y	1/27/2016	1864	5.11	64.391000	4.6000	2:48:07 PM	4.6678	4.9729	4.6476	4.6468
FXTN 10-40	PIBD1016C407	7.5000	5.5Y	3/30/2016	1927	5.28					5.0030	4.6798	4.6790
FXTN 10-41	PIBD1016D416	7.0000	5.5Y	4/27/2016	1955	5.36					5.0164	4.6941	4.6933
FXTN 10-42	PIBD1016I420	9.1250	6Y	9/4/2016	2085	5.71					5.0785	4.7607	4.7597
RTB 07-01	PIID0716I018	7.0000	6Y	9/24/2016	2105	5.77	44.024000	4.9850	3:29:20 PM	4.9428	5.0881	4.7709	4.7699
FXTN 10-43	PIBD1016K436	6.2500	6Y	11/16/2016	2158	5.91					5.1134	4.7980	4.7970
FXTN 07-49	PIBD0717C493	7.0000	6.5Y	3/31/2017	2293	6.28	82.570074	4.6000	8:49:04 AM	4.6000	5.1780	4.8671	4.8660
FXTN 20-01	PIBD2017D011	14.3750	6.5Y	4/24/2017	2317	6.35					5.1894	4.8793	4.8782
RTB 07-02	PIID0717H026	6.6250	7Y	8/19/2017	2434	6.67	296.914000	4.9600	4:10:47 PM	4.9725	5.2454	4.9392	4.9380
FXTN 10-44	PIBD1017H447	7.7500	7Y	8/23/2017	2438	6.68					5.2473	4.9412	4.9400
FXTN 07-50 *	PIBD0717J502	5.3750	7Y	10/28/2017	2504	6.86	5.000000	5.0500	3:38:53 PM	5.0500	5.2788	4.9750	4.9738
FXTN 10-45	PIBD1018A451	5.8750	7.5Y	1/31/2018	2599	7.12	10.000000	5.2500	10:19:07 AM	5.2500	5.3469	5.0584	5.0573
FXTN 10-47	PIBD1018K478	8.8750	8Y	11/20/2018	2892	7.92					5.5570	5.3156	5.3150
FXTN 10-48	PIBD1019B485	7.8750	8.5Y	2/19/2019	2983	8.17					5.6222	5.3955	5.3950
FXTN 10-50	PIBD1020B508	7.7500	9.5Y	2/18/2020	3347	9.17	200.000000	5.6500	4:01:00 PM	5.6500	5.8831	5.7150	5.7152
RTB 10-01	PIID1020H015	7.2500	10Y	8/19/2020	3530	9.67	253.450000	6.0000	3:47:40 PM	5.9893	6.0143	5.8757	5.8761
FXTN 10-51	PIBD1020I510	6.1250	10Y	9/16/2020	3558	9.75	600.000000	5.9500	10:32:19 AM	5.9750	6.0344	5.9003	5.9008
FXTN 10-52 *	PIBD1020L525	5.8750	10Y	12/16/2020	3649	10.00	541.940500	5.7250	2:39:43 PM	5.9832	6.0996	5.9801	5.9808
FXTN 20-02	PIBD2022C021	15.0000	12Y	3/14/2022	4102	11.24					6.3725	6.1527	6.1582
FXTN 20-03	PIBD2022J033	12.7500	12Y	10/17/2022	4319	11.83					6.5032	6.2353	6.2432
FXTN 20-04	PIBD2023B048	13.0000	13Y	2/20/2023	4445	12.18					6.5791	6.2833	6.2925
FXTN 20-05	PIBD2023E054	11.8750	13Y	5/29/2023	4543	12.45					6.6382	6.3207	6.3309
FXTN 20-06	PIBD2023J068	11.3750	13Y	10/23/2023	4690	12.85					6.7267	6.3767	6.3885
FXTN 20-07	PIBD2024F075	12.3750	14Y	6/3/2024	4914	13.46					6.8616	6.4620	6.4762
FXTN 20-08	PIBD2024H086	12.8750	14Y	8/5/2024	4977	13.64					6.8996	6.4860	6.5009
FXTN 20-09	PIBD2024K091	13.7500	14Y	11/11/2024	5075	13.90					6.9586	6.5233	6.5393
FXTN 20-10	PIBD2025D103	12.1250	15Y	4/14/2025	5229	14.33					7.0514	6.5820	6.5996
FXTN 20-11	PIBD2025J116	12.1250	15Y	10/20/2025	5418	14.84					7.1652	6.6539	6.6736
FXTN 25-01	PIBD2525K015	18.2500	15Y	11/29/2025	5458	14.95					7.1893	6.6692	6.6892
FXTN 20-12	PIBD2026A122	10.2500	16Y	1/19/2026	5509	15.09	55.000000	6.7000	11:41:15 AM	6.7000	7.2201	6.6886	6.7092
FXTN 20-13	PIBD2026L139	8.0000	16Y	12/7/2026	5831	15.98					7.4140	6.8113	6.8353
FXTN 20-14	PIBD2027I140	8.6250	17Y	9/6/2027	6104	16.72					7.5785	6.9152	6.9422
FXTN 20-15	PIBD2028L151	9.5000	18Y	12/4/2028	6559	17.97					7.8526	7.0885	7.1204
FXTN 20-16	PIBD2030E166	8.7500	20Y	5/27/2030	7098	19.45	230.053000	7.3750	2:39:06 PM	7.3630	8.1773	7.2938	7.3315
FXTN 25-02 *	PIBD2530G029	12.5000	20Y	7/28/2030	7160	19.62	10.000000	7.1900	11:01:24 AM	7.1900	8.2146	7.3175	7.3558
FXTN 25-03	PIBD2531A032	11.2500	21Y	1/26/2031	7342	20.12					8.2200	7.3884	7.4170
FXTN 25-04	PIBD2531J042	9.3750	21Y	10/5/2031	7594	20.81					8.2275	7.4865	7.5017
FXTN 25-05	PIBD2532K057	8.5000	22Y	11/29/2032	8015	21.96					8.2399	7.6505	7.6433
FXTN 25-06	PIBD2534K062	9.2500	24Y	11/5/2034	8721	23.89					8.2609	7.9255	7.8807
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	9050	24.79					8.2706	8.0537	7.9913

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FXTN 25-08 *	PIBD2535L086	8.1250	25Y	12/16/2035	9127	25.01	779.301100	8.0500	4:13:43 PM	8.0172	8.2729	8.0837	8.0172