

Interpolated Bonds
December 02, 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	18	0.05					2.7342	2.4089	2.4089
FXTN 03-17	PIBD0311A175	5.3750	2M	1/17/2011	45	0.12					1.6206	1.1111	1.1111
FXTN 10-27	PIBD1011A278	17.5000	2M	1/18/2011	46	0.13					1.6209	1.1199	1.1199
FXTN 07-35	PIBD0711A354	11.0000	2M	1/22/2011	50	0.14	1.500000	2.3500	11:45:53 AM	2.3500	1.6220	1.1553	1.1553
FXTN 05-62	PIBD0511C622	8.5000	3M	3/3/2011	90	0.25					1.6367	1.5038	1.5038
FXTN 07-36	PIBD0711D360	12.0000	5M	4/15/2011	133	0.36					1.8084	1.6692	1.6692
FXTN 05-63	PIBD0511F638	10.6250	7M	6/22/2011	201	0.55					2.0662	1.9196	1.9097
FXTN 07-37	PIBD0711G376	12.0000	8M	7/22/2011	231	0.63					2.1663	2.0191	1.9951
RTB 03-06	PIID0311G065	8.5000	8M	7/31/2011	240	0.66	0.200000	2.2500	9:49:20 AM	2.2500	2.1963	2.0489	2.0207
SPTB 10-01	SPTB1011I016	15.5000	10M	9/20/2011	291	0.80					2.3665	2.2180	2.1658
FXTN 10-28	PIBD1011J288	16.5000	11M	10/11/2011	312	0.85					2.4365	2.2876	2.2255
FXTN 05-64	PIBD0511J642	7.2500	11M	10/19/2011	320	0.88					2.4632	2.3141	2.2483
RTB 05-05	PIID0511L054	5.8750	1.5Y	12/6/2011	368	1.01					2.6270	2.4777	2.3943
FXTN 04-19	PIBD0411L191	5.8750	1.5Y	12/13/2011	375	1.03					2.6540	2.5054	2.4236
FXTN 03-18	PIBD0312A182	5.8750	1.5Y	1/8/2012	401	1.10					2.7543	2.6082	2.5327
SPTB 10-02	SPTB1012A021	14.0000	1.5Y	1/31/2012	424	1.16					2.8430	2.6992	2.6292
FXTN 05-65	PIBD0512B658	5.7500	1.5Y	2/21/2012	445	1.22	152.000000	3.1900	2:39:31 PM	2.9280	2.9240	2.7822	2.7173
FXTN 10-29	PIBD1012D291	13.0000	1.5Y	4/25/2012	509	1.39					3.1708	3.0353	2.9858
FXTN 07-39	PIBD0712D395	11.5000	1.5Y	4/28/2012	512	1.40					3.1824	3.0472	2.9984
RTB 05-06	PIID0512H067	7.1250	2Y	8/1/2012	607	1.66					3.5488	3.4229	3.3969
FXTN 07-40	PIBD0712H408	11.3750	2Y	8/18/2012	624	1.71					3.6144	3.4901	3.4682
RTB 03-07	PIID0312I070	5.2500	2Y	9/24/2012	661	1.81					3.7571	3.6364	3.6235
FXTN 10-30	PIBD1012J302	12.1250	2Y	10/17/2012	684	1.87					3.8458	3.7274	3.7199
FXTN 07-41 *	PIBD0712K413	10.5000	2Y	11/17/2012	715	1.96					3.9654	3.8500	3.8500
FXTN 07-42	PIBD0713A421	9.0000	2.5Y	1/5/2013	764	2.09					4.0264	3.9130	3.9060
FXTN 03-19	PIBD0313A199	5.2500	2.5Y	1/7/2013	766	2.10					4.0289	3.9156	3.9083
FXTN 07-43	PIBD0713C438	8.7500	2.5Y	3/3/2013	821	2.25					4.0975	3.9863	3.9711
FXTN 05-66	PIBD0513C664	6.6250	2.5Y	3/13/2013	831	2.28					4.1099	3.9991	3.9826
FXTN 10-31	PIBD1013C316	12.7500	2.5Y	3/27/2013	845	2.32					4.1274	4.0171	3.9986
FXTN 10-32	PIBD1013E320	11.7500	2.5Y	5/15/2013	894	2.45					4.1884	4.0801	4.0546
FXTN 07-44	PIBD0713F446	9.6250	3Y	6/29/2013	939	2.57					4.2445	4.1380	4.1060
RTB 05-07	PIID0513G075	9.0000	3Y	7/31/2013	971	2.66					4.2844	4.1791	4.1426
FXTN 10-33	PIBD1013J337	11.0000	3Y	10/9/2013	1041	2.85					4.3716	4.2691	4.2226
FXTN 07-45 *	PIBD0713K457	7.1250	3Y	11/2/2013	1065	2.92					4.4015	4.3000	4.2500
FXTN 05-67	PIBD0514A673	6.2500	3.5Y	1/27/2014	1151	3.15	2,949.390574	4.1750	3:47:32 PM	4.1954	4.4360	4.3311	4.2404
FXTN 10-34	PIBD1014C341	12.3750	3.5Y	3/25/2014	1208	3.31					4.4589	4.3517	4.2341
FXTN 10-35	PIBD1014G356	12.7500	4Y	7/15/2014	1320	3.62					4.5039	4.3921	4.2216
RTB 05-08	PIID0514I080	6.2500	4Y	9/24/2014	1391	3.81	1,850.500000	4.2250	4:11:31 PM	4.2142	4.5324	4.4178	4.2137
FXTN 07-46	PIBD0714J466	6.5000	4Y	10/4/2014	1401	3.84	700.000000	4.2050	11:56:55 AM	4.2043	4.5364	4.4214	4.2126
SPTB 10-03 *	SPTB1014J037	12.2500	4Y	10/14/2014	1411	3.87					4.5404	4.4250	4.2114
FXTN 10-36	PIBD1015B367	12.3750	4.5Y	2/24/2015	1544	4.23					4.6793	4.5557	4.3726
FXTN 05-68	PIBD0515E685	6.3750	4.5Y	5/13/2015	1622	4.44	1,300.000000	4.5000	3:31:15 PM	4.5000	4.7607	4.6324	4.4672
FXTN 07-47	PIBD0715E477	8.3750	4.5Y	5/22/2015	1631	4.47					4.7701	4.6412	4.4781
RTB 05-09	PIID0515H097	5.8750	5Y	8/19/2015	1720	4.71	49.500000	4.5500	3:51:49 PM	4.5701	4.8631	4.7287	4.5860

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FXTN 10-37	PIBD1015H370	11.8750	5Y	8/25/2015	1726	4.73					4.8693	4.7346	4.5932
FXTN 05-69 *	PIBD0515K697	4.6250	5Y	11/25/2015	1818	4.98	353.992000	4.7250	4:00:31 PM	4.7236	4.9654	4.8250	4.7047
FXTN 10-38	PIBD1015L384	10.1250	5.5Y	12/15/2015	1838	5.04					4.9762	4.8371	4.7144
FXTN 10-39	PIBD1016A393	9.2500	5.5Y	1/12/2016	1866	5.11					4.9913	4.8540	4.7278
FXTN 07-48	PIBD0716A488	7.0000	5.5Y	1/27/2016	1881	5.15	3,188.000000	4.7500	3:25:52 PM	4.7245	4.9993	4.8631	4.7350
FXTN 10-40	PIBD1016C407	7.5000	5.5Y	3/30/2016	1944	5.33					5.0333	4.9012	4.7653
FXTN 10-41	PIBD1016D416	7.0000	5.5Y	4/27/2016	1972	5.40					5.0484	4.9181	4.7788
FXTN 10-42	PIBD1016I420	9.1250	6Y	9/4/2016	2102	5.76	3.000000	4.6500	3:37:40 PM	4.6500	5.1184	4.9967	4.8413
RTB 07-01	PIID0716I018	7.0000	6Y	9/24/2016	2122	5.81	24.000000	4.8500	3:50:18 PM	4.8333	5.1292	5.0088	4.8509
FXTN 10-43	PIBD1016K436	6.2500	6Y	11/16/2016	2175	5.96					5.1578	5.0408	4.8764
FXTN 07-49	PIBD0717C493	7.0000	6.5Y	3/31/2017	2310	6.33	700.000000	4.8250	3:43:11 PM	4.8464	5.2305	5.1224	4.9413
FXTN 20-01	PIBD2017D011	14.3750	6.5Y	4/24/2017	2334	6.39					5.2435	5.1369	4.9529
RTB 07-02	PIID0717H026	6.6250	7Y	8/19/2017	2451	6.72					5.3065	5.2077	5.0091
FXTN 10-44	PIBD1017H447	7.7500	7Y	8/23/2017	2455	6.73					5.3087	5.2101	5.0110
FXTN 07-50 *	PIBD0717J502	5.3750	7Y	10/28/2017	2521	6.91	700.000000	5.0000	11:56:02 AM	5.0428	5.3442	5.2500	5.0428
FXTN 10-45	PIBD1018A451	5.8750	7.5Y	1/31/2018	2616	7.17					5.4144	5.3176	5.1178
FXTN 10-47	PIBD1018K478	8.8750	8Y	11/20/2018	2909	7.97					5.6307	5.5261	5.3491
FXTN 10-48	PIBD1019B485	7.8750	8.5Y	2/19/2019	3000	8.22					5.6978	5.5908	5.4210
FXTN 10-50	PIBD1020B508	7.7500	9.5Y	2/18/2020	3364	9.22					5.9665	5.8499	5.7084
RTB 10-01	PIID1020H015	7.2500	10Y	8/19/2020	3547	9.72	14.500000	5.9000	3:54:09 PM	5.8689	6.1016	5.9801	5.8529
FXTN 10-51 *	PIBD1020I510	6.1250	10Y	9/16/2020	3575	9.79					6.1223	6.0000	5.8750
FXTN 20-02	PIBD2022C021	15.0000	12Y	3/14/2022	4119	11.28					6.4245	6.3021	6.1959
FXTN 20-03	PIBD2022J033	12.7500	12Y	10/17/2022	4336	11.88					6.5450	6.4225	6.3240
FXTN 20-04	PIBD2023B048	13.0000	13Y	2/20/2023	4462	12.22					6.6150	6.4925	6.3983
FXTN 20-05	PIBD2023E054	11.8750	13Y	5/29/2023	4560	12.49					6.6694	6.5469	6.4561
FXTN 20-06	PIBD2023J068	11.3750	13Y	10/23/2023	4707	12.90					6.7511	6.6285	6.5428
FXTN 20-07	PIBD2024F075	12.3750	14Y	6/3/2024	4931	13.51					6.8755	6.7529	6.6750
FXTN 20-08	PIBD2024H086	12.8750	14Y	8/5/2024	4994	13.68					6.9105	6.7879	6.7121
FXTN 20-09	PIBD2024K091	13.7500	14Y	11/11/2024	5092	13.95					6.9649	6.8423	6.7700
FXTN 20-10	PIBD2025D103	12.1250	15Y	4/14/2025	5246	14.37					7.0505	6.9278	6.8608
FXTN 20-11	PIBD2025J116	12.1250	15Y	10/20/2025	5435	14.89					7.1555	7.0328	6.9723
FXTN 25-01	PIBD2525K015	18.2500	15Y	11/29/2025	5475	15.00					7.1777	7.0550	6.9959
FXTN 20-12	PIBD2026A122	10.2500	16Y	1/19/2026	5526	15.14					7.2060	7.0833	7.0260
FXTN 20-13	PIBD2026L139	8.0000	17Y	12/7/2026	5848	16.02					7.3849	7.2621	7.2160
FXTN 20-14	PIBD2027I140	8.6250	17Y	9/6/2027	6121	16.77					7.5365	7.4137	7.3770
FXTN 20-15	PIBD2028L151	9.5000	19Y	12/4/2028	6576	18.02					7.7892	7.6663	7.6454
FXTN 20-16	PIBD2030E166	8.7500	20Y	5/27/2030	7115	19.49	24.200000	7.2500	3:28:22 PM	7.2475	8.0886	7.9656	7.9634
FXTN 25-02 *	PIBD2530G029	12.5000	20Y	7/28/2030	7177	19.66					8.1231	8.0000	8.0000
FXTN 25-03	PIBD2531A032	11.2500	21Y	1/26/2031	7359	20.16					8.1449	7.9364	7.9376
FXTN 25-04	PIBD2531J042	9.3750	21Y	10/5/2031	7611	20.85					8.1752	7.8484	7.8511
FXTN 25-05	PIBD2532K057	8.5000	22Y	11/29/2032	8032	22.01					8.2257	7.7014	7.7067
FXTN 25-06	PIBD2534K062	9.2500	24Y	11/5/2034	8738	23.94					8.3105	7.4549	7.4645
FXTN 25-07 *	PIBD2535I071	8.0000	25Y	9/30/2035	9067	24.84	600.000000	7.3750	12:06:53 PM	7.3516	8.3500	7.3400	7.3516