

Interpolated Bonds
December 23, 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 03-17	PIBD0311A175	5.3750	<1M	1/17/2011	20	0.05					2.5040	2.4529	2.4236
FXTN 10-27	PIBD1011A278	17.5000	<1M	1/18/2011	21	0.06					2.4253	2.3714	2.3407
FXTN 07-35	PIBD0711A354	11.0000	<1M	1/22/2011	25	0.07					2.1103	2.0457	2.0088
FXTN 05-62	PIBD0511C622	8.5000	2M	3/3/2011	65	0.18					1.2478	1.1500	1.0634
FXTN 07-36	PIBD0711D360	12.0000	4M	4/15/2011	108	0.30					1.3050	1.2009	1.0812
FXTN 05-63	PIBD0511F638	10.6250	6M	6/22/2011	176	0.48					1.7058	1.5854	1.5062
FXTN 07-37	PIBD0711G376	12.0000	7M	7/22/2011	206	0.56					1.8562	1.7340	1.6552
RTB 03-06	PIID0311G065	8.5000	7M	7/31/2011	215	0.59					1.8990	1.7766	1.6964
SPTB 10-01	SPTB1011I016	15.5000	9M	9/20/2011	266	0.73					2.1409	2.0183	1.9297
FXTN 10-28	PIBD1011J288	16.5000	10M	10/11/2011	287	0.79					2.2406	2.1178	2.0258
FXTN 05-64	PIBD0511J642	7.2500	10M	10/19/2011	295	0.81					2.2785	2.1557	2.0624
RTB 05-05	PIID0511L054	5.8750	11M	12/6/2011	343	0.94					2.4905	2.3668	2.2673
FXTN 04-19	PIBD0411L191	5.8750	1Y	12/13/2011	350	0.96					2.5079	2.3836	2.2846
FXTN 03-18	PIBD0312A182	5.8750	1.5Y	1/8/2012	376	1.03					2.5726	2.4460	2.3489
SPTB 10-02	SPTB1012A021	14.0000	1.5Y	1/31/2012	399	1.09					2.6298	2.5013	2.4057
FXTN 05-65	PIBD0512B658	5.7500	1.5Y	2/21/2012	420	1.15					2.6821	2.5517	2.4576
FXTN 10-29	PIBD1012D291	13.0000	1.5Y	4/25/2012	484	1.33					2.8413	2.7054	2.6158
FXTN 07-39	PIBD0712D395	11.5000	1.5Y	4/28/2012	487	1.33					2.8488	2.7126	2.6232
RTB 05-06	PIID0512H067	7.1250	2Y	8/1/2012	582	1.59					3.0851	2.9407	2.8581
FXTN 07-40	PIBD0712H408	11.3750	2Y	8/18/2012	599	1.64					3.1274	2.9815	2.9001
RTB 03-07	PIID0312I070	5.2500	2Y	9/24/2012	636	1.74					3.2195	3.0703	2.9915
FXTN 10-30	PIBD1012J302	12.1250	2Y	10/17/2012	659	1.81					3.2767	3.1256	3.0484
FXTN 07-41 *	PIBD0712K413	10.5000	2Y	11/17/2012	690	1.89					3.3538	3.2000	3.1250
FXTN 07-42	PIBD0713A421	9.0000	2.5Y	1/5/2013	739	2.02					3.4664	3.3120	3.2405
FXTN 03-19	PIBD0313A199	5.2500	2.5Y	1/7/2013	741	2.03					3.4710	3.3166	3.2452
FXTN 07-43	PIBD0713C438	8.7500	2.5Y	3/3/2013	796	2.18	125.000000	3.6500	11:44:54 AM	3.6500	3.5973	3.4423	3.3749
FXTN 05-66	PIBD0513C664	6.6250	2.5Y	3/13/2013	806	2.21					3.6203	3.4651	3.3984
FXTN 10-31	PIBD1013C316	12.7500	2.5Y	3/27/2013	820	2.25					3.6524	3.4971	3.4314
FXTN 10-32	PIBD1013E320	11.7500	2.5Y	5/15/2013	869	2.38					3.7650	3.6091	3.5469
FXTN 07-44	PIBD0713F446	9.6250	3Y	6/29/2013	914	2.50					3.8683	3.7120	3.6530
RTB 05-07	PIID0513G075	9.0000	3Y	7/31/2013	946	2.59					3.9418	3.7851	3.7284
FXTN 10-33	PIBD1013J337	11.0000	3Y	10/9/2013	1016	2.78					4.1026	3.9451	3.8934
FXTN 07-45 *	PIBD0713K457	7.1250	3Y	11/2/2013	1040	2.85					4.1577	4.0000	3.9500
FXTN 05-67	PIBD0514A673	6.2500	3.5Y	1/27/2014	1126	3.08					4.2523	4.0994	4.0494
FXTN 10-34	PIBD1014C341	12.3750	3.5Y	3/25/2014	1183	3.24					4.3151	4.1653	4.1153
FXTN 10-35	PIBD1014G356	12.7500	4Y	7/15/2014	1295	3.55					4.4383	4.2948	4.2448
RTB 05-08	PIID0514I080	6.2500	4Y	9/24/2014	1366	3.74	150.000000	4.3500	4:10:03 PM	4.3500	4.5165	4.3769	4.3269
FXTN 07-46	PIBD0714J466	6.5000	4Y	10/4/2014	1376	3.77					4.5275	4.3884	4.3384
SPTB 10-03 *	SPTB1014J037	12.2500	4Y	10/14/2014	1386	3.80					4.5385	4.4000	4.3500
FXTN 10-36	PIBD1015B367	12.3750	4.5Y	2/24/2015	1519	4.16					4.6976	4.5604	4.5135
FXTN 05-68	PIBD0515E685	6.3750	4.5Y	5/13/2015	1597	4.38					4.7910	4.6545	4.6094
FXTN 07-47	PIBD0715E477	8.3750	4.5Y	5/22/2015	1606	4.40					4.8017	4.6653	4.6205
RTB 05-09	PIID0515H097	5.8750	5Y	8/19/2015	1695	4.64					4.9082	4.7727	4.7299
FXTN 10-37	PIBD1015H370	11.8750	5Y	8/25/2015	1701	4.66					4.9154	4.7799	4.7373

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FXTN 05-69	PIBD0515K697	4.6250	5Y	11/25/2015	1793	4.91					5.0255	4.8909	4.8504
FXTN 10-38 *	PIBD1015L384	10.1250	5Y	12/15/2015	1813	4.97					5.0494	4.9150	4.8750
FXTN 10-39	PIBD1016A393	9.2500	5.5Y	1/12/2016	1841	5.04					5.0586	4.9246	4.8809
FXTN 07-48	PIBD0716A488	7.0000	5.5Y	1/27/2016	1856	5.08	136.332920	4.7500	2:21:30 PM	4.6859	5.0635	4.9298	4.8841
FXTN 10-40	PIBD1016C407	7.5000	5.5Y	3/30/2016	1919	5.26					5.0841	4.9515	4.8975
FXTN 10-41	PIBD1016D416	7.0000	5.5Y	4/27/2016	1947	5.33					5.0933	4.9611	4.9034
FXTN 10-42	PIBD1016I420	9.1250	6Y	9/4/2016	2077	5.69	1.812000	5.0000	2:22:13 PM	5.0000	5.1359	5.0058	4.9310
RTB 07-01	PIID0716I018	7.0000	6Y	9/24/2016	2097	5.75	0.500000	5.0000	9:19:17 AM	5.0000	5.1424	5.0127	4.9353
FXTN 10-43	PIBD1016K436	6.2500	6Y	11/16/2016	2150	5.89					5.1598	5.0310	4.9465
FXTN 07-49	PIBD0717C493	7.0000	6.5Y	3/31/2017	2285	6.26	40.000000	4.8500	3:15:42 PM	4.8500	5.2040	5.0774	4.9752
FXTN 20-01	PIBD2017D011	14.3750	6.5Y	4/24/2017	2309	6.33					5.2118	5.0857	4.9803
RTB 07-02	PIID0717H026	6.6250	7Y	8/19/2017	2426	6.65	350.000000	5.0200	3:21:05 PM	5.0200	5.2502	5.1259	5.0051
FXTN 10-44	PIBD1017H447	7.7500	7Y	8/23/2017	2430	6.66					5.2515	5.1273	5.0060
FXTN 07-50 *	PIBD0717J502	5.3750	7Y	10/28/2017	2496	6.84					5.2731	5.1500	5.0200
FXTN 10-45	PIBD1018A451	5.8750	7.5Y	1/31/2018	2591	7.10	50.000000	5.3000	11:41:24 AM	5.3000	5.3409	5.2205	5.1009
FXTN 10-47	PIBD1018K478	8.8750	8Y	11/20/2018	2884	7.90					5.5500	5.4379	5.3504
FXTN 10-48	PIBD1019B485	7.8750	8.5Y	2/19/2019	2975	8.15	3.200000	5.0000	2:20:48 PM	5.1664	5.6150	5.5054	5.4279
FXTN 10-50	PIBD1020B508	7.7500	9.5Y	2/18/2020	3339	9.15					5.8748	5.7754	5.7378
RTB 10-01	PIID1020H015	7.2500	10Y	8/19/2020	3522	9.65					6.0054	5.9112	5.8937
FXTN 10-51	PIBD1020I510	6.1250	10Y	9/16/2020	3550	9.73					6.0254	5.9320	5.9175
FXTN 10-52 *	PIBD1020L525	5.8750	10Y	12/16/2020	3641	9.98	45.498000	5.7350	12:22:24 PM	5.8196	6.0903	5.9995	5.9950
FXTN 20-02	PIBD2022C021	15.0000	12Y	3/14/2022	4094	11.22					6.3591	6.2286	6.2247
FXTN 20-03	PIBD2022J033	12.7500	12Y	10/17/2022	4311	11.81					6.4878	6.3383	6.3347
FXTN 20-04	PIBD2023B048	13.0000	13Y	2/20/2023	4437	12.16					6.5625	6.4020	6.3985
FXTN 20-05	PIBD2023E054	11.8750	13Y	5/29/2023	4535	12.42					6.6207	6.4516	6.4482
FXTN 20-06	PIBD2023J068	11.3750	13Y	10/23/2023	4682	12.83					6.7079	6.5259	6.5228
FXTN 20-07	PIBD2024F075	12.3750	14Y	6/3/2024	4906	13.44					6.8407	6.6392	6.6363
FXTN 20-08	PIBD2024H086	12.8750	14Y	8/5/2024	4969	13.61					6.8781	6.6710	6.6682
FXTN 20-09	PIBD2024K091	13.7500	14Y	11/11/2024	5067	13.88					6.9363	6.7206	6.7179
FXTN 20-10	PIBD2025D103	12.1250	15Y	4/14/2025	5221	14.30					7.0276	6.7985	6.7960
FXTN 20-11	PIBD2025J116	12.1250	15Y	10/20/2025	5410	14.82					7.1397	6.8941	6.8918
FXTN 25-01	PIBD2525K015	18.2500	15Y	11/29/2025	5450	14.93					7.1634	6.9143	6.9121
FXTN 20-12	PIBD2026A122	10.2500	16Y	1/19/2026	5501	15.07					7.1937	6.9401	6.9380
FXTN 20-13	PIBD2026L139	8.0000	16Y	12/7/2026	5823	15.95					7.3847	7.1029	7.1012
FXTN 20-14	PIBD2027I140	8.6250	17Y	9/6/2027	6096	16.70					7.5467	7.2410	7.2396
FXTN 20-15	PIBD2028L151	9.5000	18Y	12/4/2028	6551	17.95					7.8166	7.4710	7.4703
FXTN 20-16	PIBD2030E166	8.7500	20Y	5/27/2030	7090	19.42	200.000000	7.8000	10:48:52 AM	7.7750	8.1363	7.7436	7.7435
FXTN 25-02 *	PIBD2530G029	12.5000	20Y	7/28/2030	7152	19.59					8.1731	7.7750	7.7750
FXTN 25-03	PIBD2531A032	11.2500	21Y	1/26/2031	7334	20.09					8.1741	7.7853	7.7929
FXTN 25-04	PIBD2531J042	9.3750	21Y	10/5/2031	7586	20.78					8.1756	7.7995	7.8176
FXTN 25-05	PIBD2532K057	8.5000	22Y	11/29/2032	8007	21.94					8.1781	7.8234	7.8590
FXTN 25-06	PIBD2534K062	9.2500	24Y	11/5/2034	8713	23.87					8.1822	7.8633	7.9285
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	9042	24.77	200.000000	7.9000	10:54:37 AM	7.8875	8.1842	7.8819	7.9608
FXTN 25-08 *	PIBD2535L086	8.1250	25Y	12/16/2035	9119	24.98	408.606000	8.0000	2:59:24 PM	8.0080	8.1846	7.8863	7.9684