

Interpolated Bonds
December 08, 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	12	0.03					3.1327	3.0667	3.0667
FXTN 03-17	PIBD0311A175	5.3750	1M	1/17/2011	39	0.11	25.000000	0.8750	10:38:26 AM	0.8750	1.3982	1.1732	1.1732
FXTN 10-27	PIBD1011A278	17.5000	1M	1/18/2011	40	0.11	2.263617	0.9000	12:02:46 PM	0.9000	1.3983	1.1678	1.1679
FXTN 07-35	PIBD0711A354	11.0000	2M	1/22/2011	44	0.12					1.3984	1.1463	1.1465
FXTN 05-62	PIBD0511C622	8.5000	3M	3/3/2011	84	0.23	284.041000	1.0000	2:18:35 PM	0.9003	1.3998	0.9317	0.9324
FXTN 07-36	PIBD0711D360	12.0000	4M	4/15/2011	127	0.35					1.5336	1.1828	1.1834
FXTN 05-63	PIBD0511F638	10.6250	7M	6/22/2011	195	0.53					1.7862	1.6760	1.6759
FXTN 07-37	PIBD0711G376	12.0000	8M	7/22/2011	225	0.62					1.9247	1.7876	1.7870
RTB 03-06	PIID0311G065	8.5000	8M	7/31/2011	234	0.64	0.190000	2.7500	12:16:23 PM	2.7500	1.9663	1.8211	1.8204
SPTB 10-01	SPTB1011I016	15.5000	10M	9/20/2011	285	0.78					2.2018	2.0108	2.0093
FXTN 10-28	PIBD1011J288	16.5000	10M	10/11/2011	306	0.84					2.2987	2.0889	2.0870
FXTN 05-64	PIBD0511J642	7.2500	11M	10/19/2011	314	0.86					2.3357	2.1186	2.1167
RTB 05-05	PIID0511L054	5.8750	1Y	12/6/2011	362	0.99					2.5399	2.2880	2.2855
FXTN 04-19	PIBD0411L191	5.8750	1.5Y	12/13/2011	369	1.01					2.5549	2.3049	2.3024
FXTN 03-18	PIBD0312A182	5.8750	1.5Y	1/8/2012	395	1.08					2.6104	2.3676	2.3653
SPTB 10-02	SPTB1012A021	14.0000	1.5Y	1/31/2012	418	1.15					2.6595	2.4231	2.4209
FXTN 05-65	PIBD0512B658	5.7500	1.5Y	2/21/2012	439	1.20	45.000000	2.7500	4:09:12 PM	2.7500	2.7043	2.4737	2.4718
FXTN 10-29	PIBD1012D291	13.0000	1.5Y	4/25/2012	503	1.38					2.8410	2.6281	2.6266
FXTN 07-39	PIBD0712D395	11.5000	1.5Y	4/28/2012	506	1.39					2.8474	2.6353	2.6339
RTB 05-06	PIID0512H067	7.1250	2Y	8/1/2012	601	1.65					3.0502	2.8645	2.8637
FXTN 07-40	PIBD0712H408	11.3750	2Y	8/18/2012	618	1.69					3.0865	2.9055	2.9048
RTB 03-07	PIID0312I070	5.2500	2Y	9/24/2012	655	1.79	8.729000	2.9250	2:52:39 PM	3.5248	3.1655	2.9947	2.9944
FXTN 10-30	PIBD1012J302	12.1250	2Y	10/17/2012	678	1.86					3.2146	3.0502	3.0500
FXTN 07-41 *	PIBD0712K413	10.5000	2Y	11/17/2012	709	1.94					3.2808	3.1250	3.1250
FXTN 07-42	PIBD0713A421	9.0000	2.5Y	1/5/2013	758	2.08					3.4183	3.2685	3.2685
FXTN 03-19	PIBD0313A199	5.2500	2.5Y	1/7/2013	760	2.08					3.4240	3.2744	3.2744
FXTN 07-43	PIBD0713C438	8.7500	2.5Y	3/3/2013	815	2.23	645.881000	3.5500	4:02:01 PM	3.7131	3.5784	3.4354	3.4354
FXTN 05-66	PIBD0513C664	6.6250	2.5Y	3/13/2013	825	2.26					3.6065	3.4647	3.4647
FXTN 10-31	PIBD1013C316	12.7500	2.5Y	3/27/2013	839	2.30					3.6458	3.5057	3.5057
FXTN 10-32	PIBD1013E320	11.7500	2.5Y	5/15/2013	888	2.43					3.7833	3.6492	3.6492
FXTN 07-44	PIBD0713F446	9.6250	3Y	6/29/2013	933	2.56					3.9097	3.7810	3.7810
RTB 05-07	PIID0513G075	9.0000	3Y	7/31/2013	965	2.64					3.9995	3.8747	3.8747
FXTN 10-33	PIBD1013J337	11.0000	3Y	10/9/2013	1035	2.84					4.1961	4.0797	4.0797
FXTN 07-45 *	PIBD0713K457	7.1250	3Y	11/2/2013	1059	2.90					4.2635	4.1500	4.1500
FXTN 05-67	PIBD0514A673	6.2500	3.5Y	1/27/2014	1145	3.14	1,150.000000	4.1850	2:53:57 PM	4.1713	4.3071	4.1723	4.1724
FXTN 10-34	PIBD1014C341	12.3750	3.5Y	3/25/2014	1202	3.29					4.3361	4.1870	4.1872
FXTN 10-35	PIBD1014G356	12.7500	4Y	7/15/2014	1314	3.60					4.3930	4.2160	4.2164
RTB 05-08	PIID0514I080	6.2500	4Y	9/24/2014	1385	3.79	559.800000	4.2500	2:52:44 PM	4.2401	4.4291	4.2344	4.2349
FXTN 07-46	PIBD0714J466	6.5000	4Y	10/4/2014	1395	3.82	150.000000	4.2400	2:19:37 PM	4.2400	4.4342	4.2370	4.2375
SPTB 10-03 *	SPTB1014J037	12.2500	4Y	10/14/2014	1405	3.85					4.4392	4.2395	4.2401
FXTN 10-36	PIBD1015B367	12.3750	4.5Y	2/24/2015	1538	4.21					4.5950	4.3879	4.3918
FXTN 05-68	PIBD0515E685	6.3750	4.5Y	5/13/2015	1616	4.43	1,800.000000	4.5500	3:04:52 PM	4.5500	4.6863	4.4748	4.4808
FXTN 07-47	PIBD0715E477	8.3750	4.5Y	5/22/2015	1625	4.45					4.6968	4.4849	4.4910
RTB 05-09	PIID0515H097	5.8750	5Y	8/19/2015	1714	4.70	52.652000	4.7000	2:45:15 PM	4.6715	4.8010	4.5841	4.5926

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FXTN 10-37	PIBD1015H370	11.8750	5Y	8/25/2015	1720	4.71					4.8081	4.5908	4.5994
FXTN 05-69 *	PIBD0515K697	4.6250	5Y	11/25/2015	1812	4.96	980.000000	4.7000	3:47:49 PM	4.7061	4.9158	4.6934	4.7044
FXTN 10-38	PIBD1015L384	10.1250	5.5Y	12/15/2015	1832	5.02					4.9263	4.7071	4.7145
FXTN 10-39	PIBD1016A393	9.2500	5.5Y	1/12/2016	1860	5.10					4.9411	4.7263	4.7288
FXTN 07-48	PIBD0716A488	7.0000	5.5Y	1/27/2016	1875	5.14	3,156.032000	4.7500	4:13:16 PM	4.7524	4.9491	4.7366	4.7364
FXTN 10-40	PIBD1016C407	7.5000	5.5Y	3/30/2016	1938	5.31	0.300000	4.7850	2:46:15 PM	4.7850	4.9824	4.7797	4.7684
FXTN 10-41	PIBD1016D416	7.0000	5.5Y	4/27/2016	1966	5.39					4.9972	4.7989	4.7827
FXTN 10-42	PIBD1016I420	9.1250	6Y	9/4/2016	2096	5.74	50.000000	4.8500	9:23:01 AM	4.8500	5.0659	4.8880	4.8488
RTB 07-01	PIID0716I018	7.0000	6Y	9/24/2016	2116	5.80	7.270000	5.0000	3:15:41 PM	4.9795	5.0764	4.9017	4.8590
FXTN 10-43	PIBD1016K436	6.2500	6Y	11/16/2016	2169	5.94					5.1044	4.9380	4.8859
FXTN 07-49	PIBD0717C493	7.0000	6.5Y	3/31/2017	2304	6.31					5.1758	5.0305	4.9546
FXTN 20-01	PIBD2017D011	14.3750	6.5Y	4/24/2017	2328	6.38					5.1885	5.0469	4.9668
RTB 07-02	PIID0717H026	6.6250	7Y	8/19/2017	2445	6.70	2.500000	5.0500	10:08:51 AM	5.0500	5.2503	5.1270	5.0263
FXTN 10-44	PIBD1017H447	7.7500	7Y	8/23/2017	2449	6.71					5.2524	5.1298	5.0283
FXTN 07-50 *	PIBD0717J502	5.3750	7Y	10/28/2017	2515	6.89	250.000000	5.0700	3:52:37 PM	5.0620	5.2873	5.1750	5.0619
FXTN 10-45	PIBD1018A451	5.8750	7.5Y	1/31/2018	2610	7.15					5.3543	5.2345	5.1317
FXTN 10-47	PIBD1018K478	8.8750	8Y	11/20/2018	2903	7.95					5.5610	5.4181	5.3470
FXTN 10-48	PIBD1019B485	7.8750	8.5Y	2/19/2019	2994	8.20	7.925000	5.6500	2:48:17 PM	5.6500	5.6252	5.4751	5.4139
FXTN 10-50	PIBD1020B508	7.7500	9.5Y	2/18/2020	3358	9.20					5.8819	5.7032	5.6814
RTB 10-01	PIID1020H015	7.2500	10Y	8/19/2020	3541	9.70	306.500000	5.9250	11:44:45 AM	5.8353	6.0110	5.8179	5.8159
FXTN 10-51 *	PIBD1020I510	6.1250	10Y	9/16/2020	3569	9.78	301.300000	5.9000	11:28:14 AM	5.8378	6.0308	5.8354	5.8365
FXTN 20-02	PIBD2022C021	15.0000	12Y	3/14/2022	4113	11.27					6.3665	6.1812	6.1821
FXTN 20-03	PIBD2022J033	12.7500	12Y	10/17/2022	4330	11.86					6.5004	6.3191	6.3200
FXTN 20-04	PIBD2023B048	13.0000	13Y	2/20/2023	4456	12.21					6.5782	6.3992	6.4001
FXTN 20-05	PIBD2023E054	11.8750	13Y	5/29/2023	4554	12.48					6.6387	6.4615	6.4623
FXTN 20-06	PIBD2023J068	11.3750	13Y	10/23/2023	4701	12.88					6.7294	6.5550	6.5557
FXTN 20-07	PIBD2024F075	12.3750	14Y	6/3/2024	4925	13.49					6.8677	6.6973	6.6980
FXTN 20-08	PIBD2024H086	12.8750	14Y	8/5/2024	4988	13.67					6.9065	6.7374	6.7381
FXTN 20-09	PIBD2024K091	13.7500	14Y	11/11/2024	5086	13.93					6.9670	6.7997	6.8003
FXTN 20-10	PIBD2025D103	12.1250	15Y	4/14/2025	5240	14.36					7.0621	6.8976	6.8982
FXTN 20-11	PIBD2025J116	12.1250	15Y	10/20/2025	5429	14.87					7.1787	7.0177	7.0182
FXTN 25-01	PIBD2525K015	18.2500	15Y	11/29/2025	5469	14.98					7.2034	7.0431	7.0437
FXTN 20-12	PIBD2026A122	10.2500	16Y	1/19/2026	5520	15.12					7.2349	7.0756	7.0761
FXTN 20-13	PIBD2026L139	8.0000	16Y	12/7/2026	5842	16.01					7.4336	7.2802	7.2806
FXTN 20-14	PIBD2027I140	8.6250	17Y	9/6/2027	6115	16.75					7.6021	7.4538	7.4541
FXTN 20-15	PIBD2028L151	9.5000	18Y	12/4/2028	6570	18.00					7.8829	7.7430	7.7432
FXTN 20-16	PIBD2030E166	8.7500	20Y	5/27/2030	7109	19.48					8.2156	8.0856	8.0856
FXTN 25-02 *	PIBD2530G029	12.5000	20Y	7/28/2030	7171	19.65					8.2538	8.1250	8.1250
FXTN 25-03	PIBD2531A032	11.2500	21Y	1/26/2031	7353	20.15					8.2676	8.1370	8.1370
FXTN 25-04	PIBD2531J042	9.3750	21Y	10/5/2031	7605	20.84					8.2865	8.1537	8.1537
FXTN 25-05	PIBD2532K057	8.5000	22Y	11/29/2032	8026	21.99					8.3182	8.1815	8.1815
FXTN 25-06	PIBD2534K062	9.2500	24Y	11/5/2034	8732	23.92					8.3714	8.2282	8.2282
FXTN 25-07 *	PIBD2535I071	8.0000	25Y	9/30/2035	9061	24.82					8.3962	8.2500	8.2500