

Interpolated Bonds
March 22, 2011

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 07-36	PIBD0711D360	12.0000	<1M	4/15/2011	23	0.06					2.6792	2.4662	2.4678
FXTN 05-63	PIBD0511F638	10.6250	3M	6/22/2011	91	0.25					1.5212	1.1000	1.0347
FXTN 07-37	PIBD0711G376	12.0000	4M	7/22/2011	121	0.33					1.6377	1.2896	1.1946
RTB 03-06	PIID0311G065	8.5000	5M	7/31/2011	130	0.36	1.752000	4.0000	3:16:03 PM	2.3520	1.6726	1.3464	1.2426
SPTB 10-01	SPTB1011I016	15.5000	6M	9/20/2011	181	0.50					1.8707	1.6687	1.5145
FXTN 10-28	PIBD1011J288	16.5000	7M	10/11/2011	202	0.55					1.9993	1.8069	1.6545
FXTN 05-64	PIBD0511J642	7.2500	7M	10/19/2011	210	0.58					2.0492	1.8596	1.7084
RTB 05-05	PIID0511L054	5.8750	9M	12/6/2011	258	0.71					2.3486	2.1761	2.0316
FXTN 04-19	PIBD0411L191	5.8750	9M	12/13/2011	265	0.73					2.3922	2.2223	2.0788
FXTN 03-18	PIBD0312A182	5.8750	10M	1/8/2012	291	0.80					2.5544	2.3937	2.2539
SPTB 10-02	SPTB1012A021	14.0000	11M	1/31/2012	314	0.86					2.6978	2.5453	2.4088
FXTN 05-65	PIBD0512B658	5.7500	11M	2/21/2012	335	0.92	85.914000	3.7500	3:15:36 PM	2.8803	2.8288	2.6838	2.5502
FXTN 10-29	PIBD1012D291	13.0000	1.5Y	4/25/2012	399	1.09					3.1716	3.0294	2.9078
FXTN 07-39	PIBD0712D395	11.5000	1.5Y	4/28/2012	402	1.10	1.010000	4.0000	3:16:03 PM	4.0000	3.1855	3.0426	2.9217
RTB 05-06	PIID0512H067	7.1250	1.5Y	8/1/2012	497	1.36	1.317000	3.8750	11:48:06 AM	3.8750	3.6250	3.4618	3.3619
FXTN 07-40	PIBD0712H408	11.3750	1.5Y	8/18/2012	514	1.41					3.7037	3.5368	3.4407
RTB 03-07	PIID0312I070	5.2500	2Y	9/24/2012	551	1.51					3.8749	3.7000	3.6122
FXTN 10-30	PIBD1012J302	12.1250	2Y	10/17/2012	574	1.57					3.9813	3.8015	3.7188
FXTN 07-41	PIBD0712K413	10.5000	2Y	11/17/2012	605	1.66					4.1248	3.9382	3.8624
FXTN 07-42	PIBD0713A421	9.0000	2Y	1/5/2013	654	1.79					4.3515	4.1544	4.0895
FXTN 03-19	PIBD0313A199	5.2500	2Y	1/7/2013	656	1.80					4.3608	4.1632	4.0988
FXTN 07-43	PIBD0713C438	8.7500	2Y	3/3/2013	711	1.95					4.6153	4.4059	4.3537
FXTN 05-66 *	PIBD0513C664	6.6250	2Y	3/13/2013	721	1.98					4.6615	4.4500	4.4000
FXTN 10-31	PIBD1013C316	12.7500	2.5Y	3/27/2013	735	2.01					4.6850	4.4772	4.4294
FXTN 10-32	PIBD1013E320	11.7500	2.5Y	5/15/2013	784	2.15					4.7672	4.5726	4.5324
FXTN 07-44	PIBD0713F446	9.6250	2.5Y	6/29/2013	829	2.27					4.8426	4.6601	4.6270
RTB 05-07	PIID0513G075	9.0000	2.5Y	7/31/2013	861	2.36	0.100000	5.0000	12:13:35 PM	5.0000	4.8963	4.7224	4.6942
FXTN 10-33	PIBD1013J337	11.0000	3Y	10/9/2013	931	2.55					5.0136	4.8585	4.8413
FXTN 07-45	PIBD0713K457	7.1250	3Y	11/2/2013	955	2.62					5.0539	4.9052	4.8918
FXTN 05-67 *	PIBD0514A673	6.2500	3Y	1/27/2014	1041	2.85	5,697.679900	5.0725	3:06:22 PM	5.0725	5.1980	5.0725	5.0725
FXTN 10-34	PIBD1014C341	12.3750	3.5Y	3/25/2014	1098	3.01					5.3104	5.1632	5.1633
FXTN 10-35	PIBD1014G356	12.7500	3.5Y	7/15/2014	1210	3.32					5.5313	5.3413	5.3416
RTB 05-08	PIID0514I080	6.2500	4Y	9/24/2014	1281	3.51	654.356000	5.7000	3:10:18 PM	5.6977	5.6713	5.4542	5.4546
FXTN 07-46	PIBD0714J466	6.5000	4Y	10/4/2014	1291	3.54	160.000000	5.7000	2:38:31 PM	5.7000	5.6911	5.4701	5.4705
SPTB 10-03	SPTB1014J037	12.2500	4Y	10/14/2014	1301	3.56					5.7108	5.4860	5.4864
FXTN 10-36 *	PIBD1015B367	12.3750	4Y	2/24/2015	1434	3.93					5.9731	5.6975	5.6982
FXTN 05-68	PIBD0515E685	6.3750	4.5Y	5/13/2015	1512	4.14					6.0072	5.7272	5.7295
FXTN 07-47	PIBD0715E477	8.3750	4.5Y	5/22/2015	1521	4.17	150.000000	5.8250	11:43:37 AM	5.8245	6.0112	5.7306	5.7331
RTB 05-09	PIID0515H097	5.8750	4.5Y	8/19/2015	1610	4.41	448.500000	5.9000	2:04:19 PM	5.8123	6.0501	5.7645	5.7689
FXTN 10-37	PIBD1015H370	11.8750	4.5Y	8/25/2015	1616	4.43					6.0527	5.7668	5.7713
FXTN 05-69	PIBD0515K697	4.6250	5Y	11/25/2015	1708	4.68					6.0930	5.8018	5.8083
FXTN 10-38	PIBD1015L384	10.1250	5Y	12/15/2015	1728	4.73					6.1018	5.8094	5.8164
FXTN 10-39	PIBD1016A393	9.2500	5Y	1/12/2016	1756	4.81					6.1140	5.8201	5.8276
FXTN 07-48	PIBD0716A488	7.0000	5Y	1/27/2016	1771	4.85	250.000000	5.7850	11:50:10 AM	5.8009	6.1206	5.8258	5.8337

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RTB 05-10 *	PIID0516C107	6.0000	5Y	3/3/2016	1807	4.95	209.334900	5.9000	3:50:09 PM	5.9046	6.1363	5.8395	5.8481
FXTN 10-40	PIBD1016C407	7.5000	5.5Y	3/30/2016	1834	5.02					6.1679	5.8756	5.8839
FXTN 10-41	PIBD1016D416	7.0000	5.5Y	4/27/2016	1862	5.10					6.2006	5.9131	5.9211
FXTN 10-42	PIBD1016I420	9.1250	5.5Y	9/4/2016	1992	5.46	2,625.500000	5.9300	4:07:49 PM	5.9407	6.3524	6.0871	6.0934
RTB 07-01	PIID0716I018	7.0000	6Y	9/24/2016	2012	5.51	100.000000	6.4000	11:51:03 AM	6.4000	6.3758	6.1139	6.1200
FXTN 10-43	PIBD1016K436	6.2500	6Y	11/16/2016	2065	5.66					6.4377	6.1848	6.1902
FXTN 07-49	PIBD0717C493	7.0000	6.5Y	3/31/2017	2200	6.03	11.355000	6.3500	10:05:02 AM	6.3500	6.5953	6.3655	6.3692
FXTN 20-01	PIBD2017D011	14.3750	6.5Y	4/24/2017	2224	6.09					6.6234	6.3976	6.4011
RTB 07-02	PIID0717H026	6.6250	6.5Y	8/19/2017	2341	6.41					6.7600	6.5542	6.5562
FXTN 10-44	PIBD1017H447	7.7500	6.5Y	8/23/2017	2345	6.42					6.7647	6.5595	6.5615
FXTN 07-50	PIBD0717J502	5.3750	7Y	10/28/2017	2411	6.61					6.8417	6.6479	6.6490
FXTN 10-45 *	PIBD1018A451	5.8750	7Y	1/31/2018	2506	6.87					6.9527	6.7750	6.7750
FXTN 10-47	PIBD1018K478	8.8750	8Y	11/20/2018	2799	7.67					7.0705	6.8864	6.8845
FXTN 10-48	PIBD1019B485	7.8750	8Y	2/19/2019	2890	7.92	0.475000	6.8000	10:54:04 AM	6.8000	7.1071	6.9210	6.9185
FXTN 10-50	PIBD1020B508	7.7500	9Y	2/18/2020	3254	8.92					7.2534	7.0594	7.0545
RTB 10-01	PIID1020H015	7.2500	9.5Y	8/19/2020	3437	9.42	10.000000	7.2000	2:09:04 PM	7.2000	7.3270	7.1290	7.1229
FXTN 10-51	PIBD1020I510	6.1250	9.5Y	9/16/2020	3465	9.49	1.500000	7.0000	11:50:08 AM	7.0000	7.3382	7.1397	7.1334
FXTN 10-52	PIBD1020L525	5.8750	10Y	12/16/2020	3556	9.74					7.3748	7.1743	7.1674
RTB 10-02 *	PIID1021C027	7.3750	10Y	3/3/2021	3633	9.95	145.989000	7.1250	2:50:27 PM	7.1961	7.4058	7.2035	7.1961
FXTN 20-02	PIBD2022C021	15.0000	11Y	3/14/2022	4009	10.98					7.5012	7.3020	7.2953
FXTN 20-03	PIBD2022J033	12.7500	12Y	10/17/2022	4226	11.58					7.5562	7.3588	7.3526
FXTN 20-04	PIBD2023B048	13.0000	12Y	2/20/2023	4352	11.92					7.5882	7.3917	7.3858
FXTN 20-05	PIBD2023E054	11.8750	13Y	5/29/2023	4450	12.19					7.6130	7.4174	7.4117
FXTN 20-06	PIBD2023J068	11.3750	13Y	10/23/2023	4597	12.59					7.6503	7.4559	7.4504
FXTN 20-07	PIBD2024F075	12.3750	14Y	6/3/2024	4821	13.21					7.7071	7.5145	7.5095
FXTN 20-08	PIBD2024H086	12.8750	14Y	8/5/2024	4884	13.38					7.7231	7.5310	7.5261
FXTN 20-09	PIBD2024K091	13.7500	14Y	11/11/2024	4982	13.65					7.7480	7.5566	7.5520
FXTN 20-10	PIBD2025D103	12.1250	15Y	4/14/2025	5136	14.07					7.7871	7.5969	7.5926
FXTN 20-11	PIBD2025J116	12.1250	15Y	10/20/2025	5325	14.59					7.8350	7.6464	7.6425
FXTN 25-01	PIBD2525K015	18.2500	15Y	11/29/2025	5365	14.70					7.8451	7.6569	7.6530
FXTN 20-12	PIBD2026A122	10.2500	15Y	1/19/2026	5416	14.84					7.8581	7.6702	7.6665
FXTN 20-13	PIBD2026L139	8.0000	16Y	12/7/2026	5738	15.72					7.9398	7.7545	7.7514
FXTN 20-14	PIBD2027I140	8.6250	17Y	9/6/2027	6011	16.47					8.0090	7.8260	7.8234
FXTN 20-15	PIBD2028L151	9.5000	18Y	12/4/2028	6466	17.72					8.1244	7.9451	7.9435
FXTN 20-16	PIBD2030E166	8.7500	20Y	5/27/2030	7005	19.19	1.000000	8.2500	10:13:12 AM	8.2500	8.2612	8.0861	8.0856
FXTN 25-02	PIBD2530G029	12.5000	20Y	7/28/2030	7067	19.36					8.2769	8.1024	8.1020
FXTN 25-03 *	PIBD2531A032	11.2500	20Y	1/26/2031	7249	19.86					8.3231	8.1500	8.1500
FXTN 25-04	PIBD2531J042	9.3750	21Y	10/5/2031	7501	20.55					8.3085	8.1422	8.1418
FXTN 25-05	PIBD2532K057	8.5000	22Y	11/29/2032	7922	21.70					8.2841	8.1291	8.1280
FXTN 25-06	PIBD2534K062	9.2500	24Y	11/5/2034	8628	23.64					8.2431	8.1071	8.1049
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	8957	24.54					8.2241	8.0969	8.0941
FXTN 25-08 *	PIBD2535L086	8.1250	25Y	12/16/2035	9034	24.75	1,231.925000	8.0500	3:23:50 PM	8.0916	8.2196	8.0945	8.0916