

Interpolated Bonds
January 03, 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 03-17	PIBD0311A175	5.3750	<1M	1/17/2011	13	0.04					3.0235	2.9886	2.9886
FXTN 10-27	PIBD1011A278	17.5000	<1M	1/18/2011	14	0.04					2.9421	2.9043	2.9043
FXTN 07-35	PIBD0711A354	11.0000	<1M	1/22/2011	18	0.05					2.6166	2.5671	2.5671
FXTN 05-62	PIBD0511C622	8.5000	2M	3/3/2011	58	0.16	0.389000	1.7500	11:01:27 AM	1.7500	1.1562	1.0304	1.0205
FXTN 07-36	PIBD0711D360	12.0000	4M	4/15/2011	101	0.28					1.1942	1.0367	1.0140
FXTN 05-63	PIBD0511F638	10.6250	5M	6/22/2011	169	0.46					1.4323	1.3143	1.3089
FXTN 07-37	PIBD0711G376	12.0000	7M	7/22/2011	199	0.55	60.000000	1.3000	10:29:13 AM	1.3999	1.5542	1.4486	1.4486
RTB 03-06	PIID0311G065	8.5000	7M	7/31/2011	208	0.57					1.6026	1.4971	1.4971
SPTB 10-01	SPTB1011I016	15.5000	9M	9/20/2011	259	0.71					1.8771	1.7723	1.7723
FXTN 10-28	PIBD1011J288	16.5000	9M	10/11/2011	280	0.77					1.9901	1.8856	1.8856
FXTN 05-64	PIBD0511J642	7.2500	10M	10/19/2011	288	0.79					2.0332	1.9288	1.9288
RTB 05-05	PIID0511L054	5.8750	11M	12/6/2011	336	0.92					2.2751	2.1713	2.1713
FXTN 04-19	PIBD0411L191	5.8750	11M	12/13/2011	343	0.94					2.2963	2.1925	2.1925
FXTN 03-18	PIBD0312A182	5.8750	1.5Y	1/8/2012	369	1.01					2.3751	2.2715	2.2715
SPTB 10-02	SPTB1012A021	14.0000	1.5Y	1/31/2012	392	1.07					2.4448	2.3413	2.3413
FXTN 05-65	PIBD0512B658	5.7500	1.5Y	2/21/2012	413	1.13	40.705000	3.2500	3:26:41 PM	3.1999	2.5085	2.4051	2.4051
FXTN 10-29	PIBD1012D291	13.0000	1.5Y	4/25/2012	477	1.31					2.7025	2.5994	2.5994
FXTN 07-39	PIBD0712D395	11.5000	1.5Y	4/28/2012	480	1.32					2.7116	2.6085	2.6085
RTB 05-06	PIID0512H067	7.1250	2Y	8/1/2012	575	1.58					2.9995	2.8970	2.8970
FXTN 07-40	PIBD0712H408	11.3750	2Y	8/18/2012	592	1.62					3.0511	2.9487	2.9487
RTB 03-07	PIID0312I070	5.2500	2Y	9/24/2012	629	1.72					3.1632	3.0610	3.0610
FXTN 10-30	PIBD1012J302	12.1250	2Y	10/17/2012	652	1.79					3.2330	3.1309	3.1309
FXTN 07-41 *	PIBD0712K413	10.5000	2Y	11/17/2012	683	1.87					3.3269	3.2250	3.2250
FXTN 07-42	PIBD0713A421	9.0000	2.5Y	1/5/2013	732	2.01					3.4354	3.3300	3.3300
FXTN 03-19	PIBD0313A199	5.2500	2.5Y	1/7/2013	734	2.01	1,300.000000	3.5000	9:39:04 AM	3.5000	3.4399	3.3343	3.3343
FXTN 07-43	PIBD0713C438	8.7500	2.5Y	3/3/2013	789	2.16					3.5616	3.4521	3.4521
FXTN 05-66	PIBD0513C664	6.6250	2.5Y	3/13/2013	799	2.19					3.5838	3.4736	3.4736
FXTN 10-31	PIBD1013C316	12.7500	2.5Y	3/27/2013	813	2.23					3.6148	3.5036	3.5036
FXTN 10-32	PIBD1013E320	11.7500	2.5Y	5/15/2013	862	2.36					3.7233	3.6086	3.6086
FXTN 07-44	PIBD0713F446	9.6250	2.5Y	6/29/2013	907	2.48					3.8229	3.7050	3.7050
RTB 05-07	PIID0513G075	9.0000	3Y	7/31/2013	939	2.57					3.8938	3.7736	3.7736
FXTN 10-33	PIBD1013J337	11.0000	3Y	10/9/2013	1009	2.76					4.0488	3.9236	3.9236
FXTN 07-45 *	PIBD0713K457	7.1250	3Y	11/2/2013	1033	2.83					4.1019	3.9750	3.9750
FXTN 05-67	PIBD0514A673	6.2500	3.5Y	1/27/2014	1119	3.07	3,503.000000	4.0850	4:06:13 PM	4.0552	4.1923	4.0645	4.0645
FXTN 10-34	PIBD1014C341	12.3750	3.5Y	3/25/2014	1176	3.22					4.2521	4.1238	4.1238
FXTN 10-35	PIBD1014G356	12.7500	4Y	7/15/2014	1288	3.53					4.3698	4.2403	4.2403
RTB 05-08	PIID0514I080	6.2500	4Y	9/24/2014	1359	3.72	0.030000	4.5000	3:55:15 PM	4.5000	4.4444	4.3142	4.3142
FXTN 07-46	PIBD0714J466	6.5000	4Y	10/4/2014	1369	3.75					4.4549	4.3246	4.3246
SPTB 10-03 *	SPTB1014J037	12.2500	4Y	10/14/2014	1379	3.78					4.4654	4.3350	4.3350
FXTN 10-36	PIBD1015B367	12.3750	4.5Y	2/24/2015	1512	4.14					4.6076	4.4289	4.4281
FXTN 05-68	PIBD0515E685	6.3750	4.5Y	5/13/2015	1590	4.36	1,050.000000	4.5500	11:21:34 AM	4.4786	4.6910	4.4840	4.4827
FXTN 07-47	PIBD0715E477	8.3750	4.5Y	5/22/2015	1599	4.38					4.7006	4.4904	4.4890
RTB 05-09	PIID0515H097	5.8750	5Y	8/19/2015	1688	4.62					4.7958	4.5532	4.5513
FXTN 10-37	PIBD1015H370	11.8750	5Y	8/25/2015	1694	4.64					4.8022	4.5575	4.5555

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FXTN 05-69	PIBD0515K697	4.6250	5Y	11/25/2015	1786	4.89	252.310000	4.6300	2:39:49 PM	4.6340	4.9005	4.6224	4.6200
FXTN 10-38 *	PIBD1015L384	10.1250	5Y	12/15/2015	1806	4.95					4.9219	4.6366	4.6340
FXTN 10-39	PIBD1016A393	9.2500	5.5Y	1/12/2016	1834	5.02					4.9345	4.6535	4.6449
FXTN 07-48	PIBD0716A488	7.0000	5.5Y	1/27/2016	1849	5.07	3,256.000000	4.6750	4:14:14 PM	4.6725	4.9412	4.6626	4.6507
FXTN 10-40	PIBD1016C407	7.5000	5.5Y	3/30/2016	1912	5.24					4.9696	4.7007	4.6753
FXTN 10-41	PIBD1016D416	7.0000	5.5Y	4/27/2016	1940	5.32					4.9821	4.7177	4.6862
FXTN 10-42	PIBD1016I420	9.1250	6Y	9/4/2016	2070	5.67	1,292.000000	4.8850	4:09:05 PM	4.8619	5.0406	4.7964	4.7368
RTB 07-01	PIID0716I018	7.0000	6Y	9/24/2016	2090	5.73					5.0495	4.8085	4.7446
FXTN 10-43	PIBD1016K436	6.2500	6Y	11/16/2016	2143	5.87					5.0734	4.8406	4.7652
FXTN 07-49	PIBD0717C493	7.0000	6.5Y	3/31/2017	2278	6.24					5.1340	4.9223	4.8178
FXTN 20-01	PIBD2017D011	14.3750	6.5Y	4/24/2017	2302	6.31					5.1448	4.9368	4.8272
RTB 07-02	PIID0717H026	6.6250	7Y	8/19/2017	2419	6.63	50.925000	4.9000	3:59:01 PM	4.9000	5.1974	5.0076	4.8727
FXTN 10-44	PIBD1017H447	7.7500	7Y	8/23/2017	2423	6.64					5.1992	5.0100	4.8743
FXTN 07-50 *	PIBD0717J502	5.3750	7Y	10/28/2017	2489	6.82					5.2288	5.0500	4.9000
FXTN 10-45	PIBD1018A451	5.8750	7.5Y	1/31/2018	2584	7.08					5.2957	5.1144	4.9783
FXTN 10-47	PIBD1018K478	8.8750	8Y	11/20/2018	2877	7.88					5.5019	5.3130	5.2200
FXTN 10-48	PIBD1019B485	7.8750	8.5Y	2/19/2019	2968	8.13	100.000000	5.2500	3:29:33 PM	5.2500	5.5659	5.3747	5.2950
FXTN 10-50	PIBD1020B508	7.7500	9.5Y	2/18/2020	3332	9.13	4.000000	5.7250	3:31:48 PM	5.7250	5.8221	5.6214	5.5952
RTB 10-01	PIID1020H015	7.2500	10Y	8/19/2020	3515	9.63					5.9509	5.7454	5.7462
FXTN 10-51	PIBD1020I510	6.1250	10Y	9/16/2020	3543	9.71					5.9706	5.7644	5.7692
FXTN 10-52 *	PIBD1020L525	5.8750	10Y	12/16/2020	3634	9.96	458.204900	5.8500	4:14:12 PM	5.8443	6.0346	5.8261	5.8443
FXTN 20-02	PIBD2022C021	15.0000	12Y	3/14/2022	4087	11.20					6.3078	6.1195	6.1353
FXTN 20-03	PIBD2022J033	12.7500	12Y	10/17/2022	4304	11.79					6.4387	6.2600	6.2747
FXTN 20-04	PIBD2023B048	13.0000	13Y	2/20/2023	4430	12.14					6.5146	6.3416	6.3557
FXTN 20-05	PIBD2023E054	11.8750	13Y	5/29/2023	4528	12.41					6.5737	6.4051	6.4187
FXTN 20-06	PIBD2023J068	11.3750	13Y	10/23/2023	4675	12.81					6.6624	6.5003	6.5131
FXTN 20-07	PIBD2024F075	12.3750	14Y	6/3/2024	4899	13.42					6.7975	6.6454	6.6570
FXTN 20-08	PIBD2024H086	12.8750	14Y	8/5/2024	4962	13.59					6.8355	6.6862	6.6975
FXTN 20-09	PIBD2024K091	13.7500	14Y	11/11/2024	5060	13.86					6.8946	6.7496	6.7605
FXTN 20-10	PIBD2025D103	12.1250	15Y	4/14/2025	5214	14.28					6.9874	6.8494	6.8594
FXTN 20-11	PIBD2025J116	12.1250	15Y	10/20/2025	5403	14.80					7.1014	6.9718	6.9808
FXTN 25-01	PIBD2525K015	18.2500	15Y	11/29/2025	5443	14.91					7.1255	6.9977	7.0065
FXTN 20-12	PIBD2026A122	10.2500	16Y	1/19/2026	5494	15.05					7.1563	7.0307	7.0393
FXTN 20-13	PIBD2026L139	8.0000	16Y	12/7/2026	5816	15.93					7.3505	7.2393	7.2462
FXTN 20-14	PIBD2027I140	8.6250	17Y	9/6/2027	6089	16.68					7.5151	7.4161	7.4216
FXTN 20-15	PIBD2028L151	9.5000	18Y	12/4/2028	6544	17.93					7.7895	7.7108	7.7139
FXTN 20-16	PIBD2030E166	8.7500	20Y	5/27/2030	7083	19.41					8.1145	8.0598	8.0602
FXTN 25-02 *	PIBD2530G029	12.5000	20Y	7/28/2030	7145	19.58					8.1519	8.1000	8.1000
FXTN 25-03	PIBD2531A032	11.2500	21Y	1/26/2031	7327	20.07					8.1473	8.0867	8.0831
FXTN 25-04	PIBD2531J042	9.3750	21Y	10/5/2031	7579	20.76					8.1409	8.0683	8.0598
FXTN 25-05	PIBD2532K057	8.5000	22Y	11/29/2032	8000	21.92					8.1302	8.0376	8.0208
FXTN 25-06	PIBD2534K062	9.2500	24Y	11/5/2034	8706	23.85					8.1122	7.9860	7.9554
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	9035	24.75	5.000000	7.6500	2:29:08 PM	7.6500	8.1039	7.9620	7.9249
FXTN 25-08 *	PIBD2535L086	8.1250	25Y	12/16/2035	9112	24.96	2,059.125000	7.8500	4:12:15 PM	7.9184	8.1019	7.9564	7.9178