

Interpolated Bonds
January 04, 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	12	0.03					3.0811	3.0456	3.0375
FXTN 10-27	PIBD1011A278	17.5000	<1M	1/18/2011	13	0.04					2.9975	2.9588	2.9500
FXTN 07-35	PIBD0711A354	11.0000	<1M	1/22/2011	17	0.05					2.6633	2.6118	2.6000
FXTN 05-62	PIBD0511C622	8.5000	2M	3/3/2011	57	0.16					1.1611	1.0500	1.0054
FXTN 07-36	PIBD0711D360	12.0000	4M	4/15/2011	100	0.27					1.1963	1.0821	1.0140
FXTN 05-63	PIBD0511F638	10.6250	5M	6/22/2011	168	0.46					1.4445	1.3250	1.3089
FXTN 07-37	PIBD0711G376	12.0000	7M	7/22/2011	198	0.54					1.5687	1.4486	1.4486
RTB 03-06	PIID0311G065	8.5000	7M	7/31/2011	207	0.57	0.310000	2.5000	11:32:13 AM	2.5000	1.6163	1.4971	1.4971
SPTB 10-01	SPTB1011I016	15.5000	9M	9/20/2011	258	0.71					1.8858	1.7723	1.7723
FXTN 10-28	PIBD1011J288	16.5000	9M	10/11/2011	279	0.76					1.9968	1.8856	1.8856
FXTN 05-64	PIBD0511J642	7.2500	10M	10/19/2011	287	0.79					2.0391	1.9288	1.9288
RTB 05-05	PIID0511L054	5.8750	11M	12/6/2011	335	0.92					2.2769	2.1708	2.1704
FXTN 04-19	PIBD0411L191	5.8750	11M	12/13/2011	342	0.94					2.2981	2.1915	2.1908
FXTN 03-18	PIBD0312A182	5.8750	1.5Y	1/8/2012	368	1.01					2.3768	2.2686	2.2666
SPTB 10-02	SPTB1012A021	14.0000	1.5Y	1/31/2012	391	1.07					2.4464	2.3368	2.3337
FXTN 05-65	PIBD0512B658	5.7500	1.5Y	2/21/2012	412	1.13					2.5099	2.3991	2.3949
FXTN 10-29	PIBD1012D291	13.0000	1.5Y	4/25/2012	476	1.30					2.7035	2.5889	2.5815
FXTN 07-39	PIBD0712D395	11.5000	1.5Y	4/28/2012	479	1.31					2.7126	2.5978	2.5903
RTB 05-06	PIID0512H067	7.1250	2Y	8/1/2012	574	1.57					3.0000	2.8795	2.8672
FXTN 07-40	PIBD0712H408	11.3750	2Y	8/18/2012	591	1.62					3.0514	2.9299	2.9168
RTB 03-07	PIID0312I070	5.2500	2Y	9/24/2012	628	1.72					3.1634	3.0396	3.0247
FXTN 10-30	PIBD1012J302	12.1250	2Y	10/17/2012	651	1.78					3.2330	3.1078	3.0917
FXTN 07-41	PIBD0712K413	10.5000	2Y	11/17/2012	682	1.87					3.3268	3.1997	3.1821
FXTN 07-42 *	PIBD0713A421	9.0000	2Y	1/5/2013	731	2.00					3.4750	3.3450	3.3250
FXTN 03-19	PIBD0313A199	5.2500	2.5Y	1/7/2013	733	2.01					3.4795	3.3494	3.3295
FXTN 07-43	PIBD0713C438	8.7500	2.5Y	3/3/2013	788	2.16	1,164.357235	3.6000	3:46:46 PM	3.9415	3.6028	3.4690	3.4528
FXTN 05-66	PIBD0513C664	6.6250	2.5Y	3/13/2013	798	2.19					3.6252	3.4908	3.4752
FXTN 10-31	PIBD1013C316	12.7500	2.5Y	3/27/2013	812	2.22					3.6566	3.5213	3.5066
FXTN 10-32	PIBD1013E320	11.7500	2.5Y	5/15/2013	861	2.36					3.7665	3.6279	3.6165
FXTN 07-44	PIBD0713F446	9.6250	2.5Y	6/29/2013	906	2.48					3.8674	3.7258	3.7174
RTB 05-07	PIID0513G075	9.0000	3Y	7/31/2013	938	2.57	1.000000	4.3250	11:33:47 AM	4.3250	3.9392	3.7954	3.7892
FXTN 10-33	PIBD1013J337	11.0000	3Y	10/9/2013	1008	2.76					4.0962	3.9478	3.9462
FXTN 07-45 *	PIBD0713K457	7.1250	3Y	11/2/2013	1032	2.83					4.1500	4.0000	4.0000
FXTN 05-67	PIBD0514A673	6.2500	3.5Y	1/27/2014	1118	3.06	523.000000	4.0750	12:10:42 PM	4.0835	4.2341	4.0932	4.0870
FXTN 10-34	PIBD1014C341	12.3750	3.5Y	3/25/2014	1175	3.22					4.2899	4.1550	4.1447
FXTN 10-35	PIBD1014G356	12.7500	4Y	7/15/2014	1287	3.53					4.3994	4.2764	4.2579
RTB 05-08	PIID0514I080	6.2500	4Y	9/24/2014	1358	3.72	3.000000	4.2500	3:02:47 PM	4.2500	4.4689	4.3533	4.3298
FXTN 07-46	PIBD0714J466	6.5000	4Y	10/4/2014	1368	3.75					4.4787	4.3642	4.3399
SPTB 10-03 *	SPTB1014J037	12.2500	4Y	10/14/2014	1378	3.78					4.4885	4.3750	4.3500
FXTN 10-36	PIBD1015B367	12.3750	4.5Y	2/24/2015	1511	4.14					4.6287	4.5027	4.4485
FXTN 05-68	PIBD0515E685	6.3750	4.5Y	5/13/2015	1589	4.35					4.7110	4.5776	4.5063
FXTN 07-47	PIBD0715E477	8.3750	4.5Y	5/22/2015	1598	4.38					4.7205	4.5862	4.5129
RTB 05-09	PIID0515H097	5.8750	5Y	8/19/2015	1687	4.62	27.793000	4.4500	10:40:12 AM	4.6479	4.8144	4.6717	4.5788
FXTN 10-37	PIBD1015H370	11.8750	5Y	8/25/2015	1693	4.64					4.8207	4.6775	4.5833

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FXTN 05-69	PIBD0515K697	4.6250	5Y	11/25/2015	1785	4.89	430.100000	4.7000	4:01:08 PM	4.6674	4.9178	4.7658	4.6514
FXTN 10-38 *	PIBD1015L384	10.1250	5Y	12/15/2015	1805	4.95					4.9388	4.7850	4.6662
FXTN 10-39	PIBD1016A393	9.2500	5.5Y	1/12/2016	1833	5.02					4.9511	4.7969	4.6758
FXTN 07-48	PIBD0716A488	7.0000	5.5Y	1/27/2016	1848	5.06	3,900.000000	4.6500	2:53:53 PM	4.7034	4.9577	4.8033	4.6810
FXTN 10-40	PIBD1016C407	7.5000	5.5Y	3/30/2016	1911	5.24					4.9852	4.8300	4.7025
FXTN 10-41	PIBD1016D416	7.0000	5.5Y	4/27/2016	1939	5.31					4.9975	4.8419	4.7121
FXTN 10-42	PIBD1016I420	9.1250	6Y	9/4/2016	2069	5.67	130.000000	4.8800	3:21:42 PM	4.8800	5.0544	4.8971	4.7566
RTB 07-01	PIID0716I018	7.0000	6Y	9/24/2016	2089	5.72	13.000000	4.9000	8:47:33 AM	4.9000	5.0631	4.9056	4.7634
FXTN 10-43	PIBD1016K436	6.2500	6Y	11/16/2016	2142	5.87					5.0863	4.9281	4.7816
FXTN 07-49	PIBD0717C493	7.0000	6.5Y	3/31/2017	2277	6.24	150.000000	5.0000	9:25:02 AM	5.0000	5.1454	4.9854	4.8278
FXTN 20-01	PIBD2017D011	14.3750	6.5Y	4/24/2017	2301	6.30					5.1559	4.9956	4.8360
RTB 07-02	PIID0717H026	6.6250	7Y	8/19/2017	2418	6.62	50.000000	4.9000	4:02:16 PM	4.9000	5.2071	5.0453	4.8760
FXTN 10-44	PIBD1017H447	7.7500	7Y	8/23/2017	2422	6.64					5.2088	5.0470	4.8774
FXTN 07-50 *	PIBD0717J502	5.3750	7Y	10/28/2017	2488	6.82					5.2377	5.0750	4.9000
FXTN 10-45	PIBD1018A451	5.8750	7.5Y	1/31/2018	2583	7.08					5.3054	5.1388	4.9782
FXTN 10-47	PIBD1018K478	8.8750	8Y	11/20/2018	2876	7.88					5.5143	5.3355	5.2195
FXTN 10-48	PIBD1019B485	7.8750	8.5Y	2/19/2019	2967	8.13	50.000000	5.3500	3:54:18 PM	5.3500	5.5791	5.3966	5.2945
FXTN 10-50	PIBD1020B508	7.7500	9.5Y	2/18/2020	3331	9.13	100.000000	5.9250	3:09:08 PM	5.9250	5.8386	5.6409	5.5943
RTB 10-01	PIID1020H015	7.2500	10Y	8/19/2020	3514	9.63	117.783800	5.8850	4:11:57 PM	5.8780	5.9690	5.7638	5.7450
FXTN 10-51	PIBD1020I510	6.1250	10Y	9/16/2020	3542	9.70	500.000000	5.8800	3:42:02 PM	5.7999	5.9890	5.7826	5.7680
FXTN 10-52 *	PIBD1020L525	5.8750	10Y	12/16/2020	3633	9.95	3,062.300000	5.8100	2:55:52 PM	5.8487	6.0538	5.8437	5.8430
FXTN 20-02	PIBD2022C021	15.0000	12Y	3/14/2022	4086	11.19					6.3146	6.1212	6.0568
FXTN 20-03	PIBD2022J033	12.7500	12Y	10/17/2022	4303	11.79					6.4395	6.2542	6.1593
FXTN 20-04	PIBD2023B048	13.0000	13Y	2/20/2023	4429	12.13					6.5120	6.3314	6.2188
FXTN 20-05	PIBD2023E054	11.8750	13Y	5/29/2023	4527	12.40					6.5684	6.3915	6.2651
FXTN 20-06	PIBD2023J068	11.3750	13Y	10/23/2023	4674	12.81					6.6530	6.4815	6.3345
FXTN 20-07	PIBD2024F075	12.3750	14Y	6/3/2024	4898	13.42					6.7819	6.6188	6.4402
FXTN 20-08	PIBD2024H086	12.8750	14Y	8/5/2024	4961	13.59					6.8182	6.6574	6.4700
FXTN 20-09	PIBD2024K091	13.7500	14Y	11/11/2024	5059	13.86					6.8746	6.7174	6.5162
FXTN 20-10	PIBD2025D103	12.1250	15Y	4/14/2025	5213	14.28					6.9632	6.8118	6.5889
FXTN 20-11	PIBD2025J116	12.1250	15Y	10/20/2025	5402	14.80					7.0720	6.9276	6.6782
FXTN 25-01	PIBD2525K015	18.2500	15Y	11/29/2025	5442	14.91	1,232.000000	7.1900	11:53:59 AM	7.1950	7.0950	6.9521	6.6970
FXTN 20-12	PIBD2026A122	10.2500	16Y	1/19/2026	5493	15.05					7.1244	6.9834	6.7211
FXTN 20-13	PIBD2026L139	8.0000	16Y	12/7/2026	5815	15.93					7.3097	7.1807	6.8732
FXTN 20-14	PIBD2027I140	8.6250	17Y	9/6/2027	6088	16.68					7.4668	7.3479	7.0020
FXTN 20-15	PIBD2028L151	9.5000	18Y	12/4/2028	6543	17.93					7.7287	7.6267	7.2169
FXTN 20-16	PIBD2030E166	8.7500	20Y	5/27/2030	7082	19.40	412.500000	7.5000	11:34:24 AM	7.5006	8.0389	7.9570	7.4713
FXTN 25-02 *	PIBD2530G029	12.5000	20Y	7/28/2030	7144	19.57					8.0746	7.9950	7.5006
FXTN 25-03	PIBD2531A032	11.2500	21Y	1/26/2031	7326	20.07					8.0769	7.9678	7.5322
FXTN 25-04	PIBD2531J042	9.3750	21Y	10/5/2031	7578	20.76					8.0801	7.9302	7.5759
FXTN 25-05	PIBD2532K057	8.5000	22Y	11/29/2032	7999	21.92					8.0855	7.8673	7.6490
FXTN 25-06	PIBD2534K062	9.2500	24Y	11/5/2034	8705	23.85					8.0945	7.7619	7.7715
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	9034	24.75	22.660000	7.7500	3:07:34 PM	7.7998	8.0986	7.7128	7.8285
FXTN 25-08 *	PIBD2535L086	8.1250	25Y	12/16/2035	9111	24.96	1,466.808956	7.9500	4:14:16 PM	7.8426	8.0996	7.7013	7.8419