

Interpolated Bonds
January 14, 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	9M	1/17/2011	0								
FXTN 10-27	PIBD1011A278	17.5000	<1M	1/18/2011	1						4.0000	4.0000	4.0000
FXTN 07-35	PIBD0711A354	11.0000	<1M	1/22/2011	5	0.01					3.6842	3.6667	3.7530
FXTN 05-62	PIBD0511C622	8.5000	2M	3/3/2011	45	0.12					1.1569	1.0000	1.6659
FXTN 07-36	PIBD0711D360	12.0000	3M	4/15/2011	88	0.24					1.1524	1.0000	1.0694
FXTN 05-63	PIBD0511F638	10.6250	5M	6/22/2011	156	0.43					1.4837	1.3504	1.3504
FXTN 07-37	PIBD0711G376	12.0000	6M	7/22/2011	186	0.51					1.6417	1.5172	1.5172
RTB 03-06	PIID0311G065	8.5000	7M	7/31/2011	195	0.53	508.100000	2.2500	3:32:15 PM	2.0040	1.6919	1.5688	1.5688
SPTB 10-01	SPTB1011I016	15.5000	8M	9/20/2011	246	0.67					1.9961	1.8724	1.8724
FXTN 10-28	PIBD1011J288	16.5000	9M	10/11/2011	267	0.73					2.1213	1.9974	1.9974
FXTN 05-64	PIBD0511J642	7.2500	9M	10/19/2011	275	0.75					2.1690	2.0450	2.0450
RTB 05-05	PIID0511L054	5.8750	11M	12/6/2011	323	0.88					2.4553	2.3307	2.3307
FXTN 04-19	PIBD0411L191	5.8750	11M	12/13/2011	330	0.90					2.4970	2.3724	2.3724
FXTN 03-18	PIBD0312A182	5.8750	1Y	1/8/2012	356	0.98					2.6521	2.5271	2.5271
SPTB 10-02	SPTB1012A021	14.0000	1.5Y	1/31/2012	379	1.04					2.7396	2.6088	2.6074
FXTN 05-65	PIBD0512B658	5.7500	1.5Y	2/21/2012	400	1.10	61.240000	2.9900	11:46:14 AM	2.7908	2.8127	2.6758	2.6730
FXTN 10-29	PIBD1012D291	13.0000	1.5Y	4/25/2012	464	1.27					3.0354	2.8800	2.8728
FXTN 07-39	PIBD0712D395	11.5000	1.5Y	4/28/2012	467	1.28					3.0458	2.8896	2.8821
RTB 05-06	PIID0512H067	7.1250	2Y	8/1/2012	562	1.54					3.3764	3.1927	3.1787
FXTN 07-40	PIBD0712H408	11.3750	2Y	8/18/2012	579	1.59					3.4355	3.2469	3.2317
RTB 03-07	PIID0312I070	5.2500	2Y	9/24/2012	616	1.69					3.5643	3.3650	3.3472
FXTN 10-30	PIBD1012J302	12.1250	2Y	10/17/2012	639	1.75					3.6443	3.4384	3.4190
FXTN 07-41	PIBD0712K413	10.5000	2Y	11/17/2012	670	1.84					3.7522	3.5373	3.5158
FXTN 07-42	PIBD0713A421	9.0000	2Y	1/5/2013	719	1.97					3.9227	3.6936	3.6688
FXTN 03-19 *	PIBD0313A199	5.2500	2Y	1/7/2013	721	1.98	32.992528	4.0000	3:11:30 PM	3.8097	3.9296	3.7000	3.6750
FXTN 07-43	PIBD0713C438	8.7500	2.5Y	3/3/2013	776	2.13	53.960000	3.3000	3:41:38 PM	3.8325	3.9857	3.7736	3.7348
FXTN 05-66	PIBD0513C664	6.6250	2.5Y	3/13/2013	786	2.15					3.9959	3.7870	3.7457
FXTN 10-31	PIBD1013C316	12.7500	2.5Y	3/27/2013	800	2.19					4.0102	3.8057	3.7609
FXTN 10-32	PIBD1013E320	11.7500	2.5Y	5/15/2013	849	2.33					4.0602	3.8712	3.8141
FXTN 07-44	PIBD0713F446	9.6250	2.5Y	6/29/2013	894	2.45					4.1061	3.9314	3.8630
RTB 05-07	PIID0513G075	9.0000	3Y	7/31/2013	926	2.54					4.1387	3.9742	3.8978
FXTN 10-33	PIBD1013J337	11.0000	3Y	10/9/2013	996	2.73					4.2101	4.0679	3.9739
FXTN 07-45 *	PIBD0713K457	7.1250	3Y	11/2/2013	1020	2.79					4.2346	4.1000	4.0000
FXTN 05-67	PIBD0514A673	6.2500	3.5Y	1/27/2014	1106	3.03	3,030.020000	4.3400	4:04:23 PM	4.2728	4.3603	4.2243	4.1429
FXTN 10-34	PIBD1014C341	12.3750	3.5Y	3/25/2014	1163	3.19					4.4436	4.3066	4.2376
FXTN 10-35	PIBD1014G356	12.7500	3.5Y	7/15/2014	1275	3.49					4.6074	4.4685	4.4238
RTB 05-08	PIID0514I080	6.2500	4Y	9/24/2014	1346	3.69					4.7111	4.5711	4.5418
FXTN 07-46	PIBD0714J466	6.5000	4Y	10/4/2014	1356	3.72					4.7258	4.5855	4.5584
SPTB 10-03 *	SPTB1014J037	12.2500	4Y	10/14/2014	1366	3.74					4.7404	4.6000	4.5750
FXTN 10-36	PIBD1015B367	12.3750	4.5Y	2/24/2015	1499	4.11					4.8781	4.7125	4.6733
FXTN 05-68	PIBD0515E685	6.3750	4.5Y	5/13/2015	1577	4.32					4.9589	4.7785	4.7310
FXTN 07-47	PIBD0715E477	8.3750	4.5Y	5/22/2015	1586	4.35	40.000000	4.6600	10:51:58 AM	4.6600	4.9682	4.7862	4.7376
RTB 05-09	PIID0515H097	5.8750	5Y	8/19/2015	1675	4.59	6.280000	5.1000	2:44:42 PM	4.6039	5.0604	4.8615	4.8034
FXTN 10-37	PIBD1015H370	11.8750	5Y	8/25/2015	1681	4.61					5.0666	4.8665	4.8079

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FXTN 05-69	PIBD0515K697	4.6250	5Y	11/25/2015	1773	4.86	50.000000	4.9500	4:02:08 PM	4.9500	5.1618	4.9444	4.8759
FXTN 10-38	PIBD1015L384	10.1250	5Y	12/15/2015	1793	4.91					5.1825	4.9613	4.8907
FXTN 10-39 *	PIBD1016A393	9.2500	5Y	1/12/2016	1821	4.99					5.2115	4.9850	4.9114
FXTN 07-48	PIBD0716A488	7.0000	5.5Y	1/27/2016	1836	5.03	179.913000	5.1000	12:04:32 PM	5.0054	5.2248	4.9997	4.9283
FXTN 10-40	PIBD1016C407	7.5000	5.5Y	3/30/2016	1899	5.20					5.2802	5.0612	4.9993
FXTN 10-41	PIBD1016D416	7.0000	5.5Y	4/27/2016	1927	5.28					5.3049	5.0886	5.0309
FXTN 10-42	PIBD1016I420	9.1250	6Y	9/4/2016	2057	5.64	3,279.800000	5.3150	4:12:14 PM	5.1616	5.4194	5.2156	5.1775
RTB 07-01	PIID0716I018	7.0000	6Y	9/24/2016	2077	5.69					5.4370	5.2351	5.2001
FXTN 10-43	PIBD1016K436	6.2500	6Y	11/16/2016	2130	5.84					5.4837	5.2869	5.2598
FXTN 07-49	PIBD0717C493	7.0000	6.5Y	3/31/2017	2265	6.21	28.500000	5.3000	11:45:25 AM	5.3000	5.6026	5.4188	5.4121
FXTN 20-01	PIBD2017D011	14.3750	6.5Y	4/24/2017	2289	6.27					5.6238	5.4423	5.4391
RTB 07-02	PIID0717H026	6.6250	7Y	8/19/2017	2406	6.59					5.7268	5.5566	5.5711
FXTN 10-44	PIBD1017H447	7.7500	7Y	8/23/2017	2410	6.60					5.7303	5.5605	5.5756
FXTN 07-50 *	PIBD0717J502	5.3750	7Y	10/28/2017	2476	6.78	100.000000	5.6500	11:38:06 AM	5.6500	5.7885	5.6250	5.6500
FXTN 10-45	PIBD1018A451	5.8750	7.5Y	1/31/2018	2571	7.04					5.8279	5.6686	5.6896
FXTN 10-47	PIBD1018K478	8.8750	8Y	11/20/2018	2864	7.85					5.9494	5.8029	5.8117
FXTN 10-48	PIBD1019B485	7.8750	8.5Y	2/19/2019	2955	8.10	310.000000	6.0000	10:19:46 AM	6.0000	5.9872	5.8446	5.8496
FXTN 10-50	PIBD1020B508	7.7500	9.5Y	2/18/2020	3319	9.09					6.1382	6.0115	6.0012
RTB 10-01	PIID1020H015	7.2500	10Y	8/19/2020	3502	9.59					6.2141	6.0954	6.0775
FXTN 10-51	PIBD1020I510	6.1250	10Y	9/16/2020	3530	9.67	180.000000	6.1500	8:55:10 AM	6.1500	6.2257	6.1083	6.0891
FXTN 10-52 *	PIBD1020L525	5.8750	10Y	12/16/2020	3621	9.92	13.905500	5.8300	2:22:32 PM	5.8300	6.2635	6.1500	6.1271
FXTN 20-02	PIBD2022C021	15.0000	12Y	3/14/2022	4074	11.16					6.5103	6.3887	6.3687
FXTN 20-03	PIBD2022J033	12.7500	12Y	10/17/2022	4291	11.76					6.6286	6.5030	6.4845
FXTN 20-04	PIBD2023B048	13.0000	13Y	2/20/2023	4417	12.10					6.6973	6.5694	6.5517
FXTN 20-05	PIBD2023E054	11.8750	13Y	5/29/2023	4515	12.37					6.7507	6.6211	6.6040
FXTN 20-06	PIBD2023J068	11.3750	13Y	10/23/2023	4662	12.77					6.8308	6.6985	6.6824
FXTN 20-07	PIBD2024F075	12.3750	14Y	6/3/2024	4886	13.39					6.9529	6.8165	6.8019
FXTN 20-08	PIBD2024H086	12.8750	14Y	8/5/2024	4949	13.56					6.9872	6.8497	6.8355
FXTN 20-09	PIBD2024K091	13.7500	14Y	11/11/2024	5047	13.83					7.0406	6.9014	6.8878
FXTN 20-10	PIBD2025D103	12.1250	15Y	4/14/2025	5201	14.25					7.1245	6.9825	6.9699
FXTN 20-11	PIBD2025J116	12.1250	15Y	10/20/2025	5390	14.77					7.2275	7.0821	7.0707
FXTN 25-01	PIBD2525K015	18.2500	15Y	11/29/2025	5430	14.88					7.2493	7.1032	7.0921
FXTN 20-12	PIBD2026A122	10.2500	16Y	1/19/2026	5481	15.02					7.2771	7.1301	7.1193
FXTN 20-13	PIBD2026L139	8.0000	16Y	12/7/2026	5803	15.90					7.4526	7.2997	7.2910
FXTN 20-14	PIBD2027I140	8.6250	17Y	9/6/2027	6076	16.65					7.6014	7.4436	7.4367
FXTN 20-15	PIBD2028L151	9.5000	18Y	12/4/2028	6531	17.89					7.8494	7.6833	7.6794
FXTN 20-16	PIBD2030E166	8.7500	20Y	5/27/2030	7070	19.37					8.1431	7.9673	7.9669
FXTN 25-02 *	PIBD2530G029	12.5000	20Y	7/28/2030	7132	19.54					8.1769	8.0000	8.0000
FXTN 25-03	PIBD2531A032	11.2500	21Y	1/26/2031	7314	20.04					8.1785	8.0024	8.0028
FXTN 25-04	PIBD2531J042	9.3750	21Y	10/5/2031	7566	20.73					8.1807	8.0058	8.0066
FXTN 25-05	PIBD2532K057	8.5000	22Y	11/29/2032	7987	21.88					8.1844	8.0114	8.0130
FXTN 25-06	PIBD2534K062	9.2500	24Y	11/5/2034	8693	23.82					8.1907	8.0209	8.0237
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	9022	24.72					8.1936	8.0253	8.0286
FXTN 25-08 *	PIBD2535L086	8.1250	25Y	12/16/2035	9099	24.93	2,677.509900	7.9500	3:57:29 PM	8.0298	8.1942	8.0263	8.0298