

**Interpolated Bonds**  
**January 17, 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 07-35	PIBD0711A354	11.0000	<1M	1/22/2011	4	0.01					3.7601	3.7471	3.7639
FXTN 05-62	PIBD0511C622	8.5000	2M	3/3/2011	44	0.12					1.2060	1.0571	1.2248
FXTN 07-36	PIBD0711D360	12.0000	3M	4/15/2011	87	0.24					1.2299	1.0955	1.1130
FXTN 05-63	PIBD0511F638	10.6250	5M	6/22/2011	155	0.42					1.5739	1.4536	1.4536
FXTN 07-37	PIBD0711G376	12.0000	6M	7/22/2011	185	0.51					1.7364	1.6219	1.6219
RTB 03-06	PIID0311G065	8.5000	7M	7/31/2011	194	0.53	0.200000	2.2500	2:28:15 PM	2.2500	1.7847	1.6714	1.6726
SPTB 10-01	SPTB1011I016	15.5000	8M	9/20/2011	245	0.67					2.0556	1.9446	1.9610
FXTN 10-28	PIBD1011J288	16.5000	9M	10/11/2011	266	0.73					2.1671	2.0571	2.0798
FXTN 05-64	PIBD0511J642	7.2500	9M	10/19/2011	274	0.75					2.2096	2.1000	2.1250
RTB 05-05	PIID0511L054	5.8750	11M	12/6/2011	322	0.88					2.4646	2.3571	2.3964
FXTN 04-19	PIBD0411L191	5.8750	11M	12/13/2011	329	0.90					2.5017	2.3946	2.4360
FXTN 03-18	PIBD0312A182	5.8750	1Y	1/8/2012	355	0.97					2.6398	2.5339	2.5830
SPTB 10-02	SPTB1012A021	14.0000	1.5Y	1/31/2012	378	1.04					2.7379	2.6301	2.6773
FXTN 05-65	PIBD0512B658	5.7500	1.5Y	2/21/2012	399	1.09	4.000000	2.6500	3:29:11 PM	2.6500	2.8241	2.7142	2.7586
FXTN 10-29	PIBD1012D291	13.0000	1.5Y	4/25/2012	463	1.27					3.0869	2.9706	3.0061
FXTN 07-39	PIBD0712D395	11.5000	1.5Y	4/28/2012	466	1.28					3.0993	2.9826	3.0177
RTB 05-06	PIID0512H067	7.1250	2Y	8/1/2012	561	1.54					3.4894	3.3631	3.3851
FXTN 07-40	PIBD0712H408	11.3750	2Y	8/18/2012	578	1.58					3.5592	3.4312	3.4508
RTB 03-07	PIID0312I070	5.2500	2Y	9/24/2012	615	1.68	1.500000	4.0000	2:07:19 PM	4.0000	3.7111	3.5794	3.5939
FXTN 10-30	PIBD1012J302	12.1250	2Y	10/17/2012	638	1.75					3.8056	3.6715	3.6829
FXTN 07-41	PIBD0712K413	10.5000	2Y	11/17/2012	669	1.83					3.9329	3.7957	3.8028
FXTN 07-42	PIBD0713A421	9.0000	2Y	1/5/2013	718	1.97					4.1341	3.9920	3.9923
FXTN 03-19 *	PIBD0313A199	5.2500	2Y	1/7/2013	720	1.97					4.1423	4.0000	4.0000
FXTN 07-43	PIBD0713C438	8.7500	2.5Y	3/3/2013	775	2.12					4.1872	4.0460	4.0460
FXTN 05-66	PIBD0513C664	6.6250	2.5Y	3/13/2013	785	2.15					4.1954	4.0543	4.0543
FXTN 10-31	PIBD1013C316	12.7500	2.5Y	3/27/2013	799	2.19					4.2068	4.0661	4.0661
FXTN 10-32	PIBD1013E320	11.7500	2.5Y	5/15/2013	848	2.32					4.2469	4.1070	4.1070
FXTN 07-44	PIBD0713F446	9.6250	2.5Y	6/29/2013	893	2.45					4.2836	4.1446	4.1446
RTB 05-07	PIID0513G075	9.0000	3Y	7/31/2013	925	2.53					4.3098	4.1714	4.1714
FXTN 10-33	PIBD1013J337	11.0000	3Y	10/9/2013	995	2.73					4.3669	4.2299	4.2299
FXTN 07-45 *	PIBD0713K457	7.1250	3Y	11/2/2013	1019	2.79					4.3865	4.2500	4.2500
FXTN 05-67	PIBD0514A673	6.2500	3.5Y	1/27/2014	1105	3.03	1,151.672049	4.4250	3:56:55 PM	4.3409	4.4974	4.3401	4.3399
FXTN 10-34	PIBD1014C341	12.3750	3.5Y	3/25/2014	1162	3.18					4.5709	4.3998	4.3996
FXTN 10-35	PIBD1014G356	12.7500	3.5Y	7/15/2014	1274	3.49					4.7154	4.5172	4.5167
RTB 05-08	PIID0514I080	6.2500	4Y	9/24/2014	1345	3.68	0.200000	4.3000	2:42:41 PM	4.3000	4.8069	4.5915	4.5910
FXTN 07-46	PIBD0714J466	6.5000	4Y	10/4/2014	1355	3.71	100.000000	4.6000	10:30:07 AM	4.6125	4.8198	4.6020	4.6014
SPTB 10-03 *	SPTB1014J037	12.2500	4Y	10/14/2014	1365	3.74					4.8327	4.6125	4.6119
FXTN 10-36	PIBD1015B367	12.3750	4.5Y	2/24/2015	1498	4.10					4.9929	4.7915	4.7399
FXTN 05-68	PIBD0515E685	6.3750	4.5Y	5/13/2015	1576	4.32					5.0869	4.8965	4.8150
FXTN 07-47	PIBD0715E477	8.3750	4.5Y	5/22/2015	1585	4.34					5.0977	4.9087	4.8237
RTB 05-09	PIID0515H097	5.8750	5Y	8/19/2015	1674	4.59					5.2049	5.0285	4.9094
FXTN 10-37	PIBD1015H370	11.8750	5Y	8/25/2015	1680	4.60					5.2121	5.0365	4.9152
FXTN 05-69	PIBD0515K697	4.6250	5Y	11/25/2015	1772	4.85	2.476000	5.0500	10:05:45 AM	5.0500	5.3230	5.1604	5.0038
FXTN 10-38	PIBD1015L384	10.1250	5Y	12/15/2015	1792	4.91					5.3470	5.1873	5.0230

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FXTN 10-39 *	PIBD1016A393	9.2500	5Y	1/12/2016	1820	4.99					5.3808	5.2250	5.0500
FXTN 07-48	PIBD0716A488	7.0000	5.5Y	1/27/2016	1835	5.03	24.820000	5.3000	3:54:41 PM	5.0504	5.3925	5.2370	5.0590
FXTN 10-40	PIBD1016C407	7.5000	5.5Y	3/30/2016	1898	5.20					5.4419	5.2875	5.0970
FXTN 10-41	PIBD1016D416	7.0000	5.5Y	4/27/2016	1926	5.28					5.4639	5.3100	5.1139
FXTN 10-42	PIBD1016I420	9.1250	6Y	9/4/2016	2056	5.63	850.213000	5.3500	2:00:45 PM	5.3223	5.5658	5.4142	5.1923
RTB 07-01	PIID0716I018	7.0000	6Y	9/24/2016	2076	5.69	6.895000	5.5000	2:23:40 PM	5.5000	5.5815	5.4302	5.2044
FXTN 10-43	PIBD1016K436	6.2500	6Y	11/16/2016	2129	5.83					5.6230	5.4727	5.2364
FXTN 07-49	PIBD0717C493	7.0000	6.5Y	3/31/2017	2264	6.20					5.7288	5.5809	5.3178
FXTN 20-01	PIBD2017D011	14.3750	6.5Y	4/24/2017	2288	6.27					5.7476	5.6001	5.3323
RTB 07-02	PIID0717H026	6.6250	7Y	8/19/2017	2405	6.59					5.8394	5.6939	5.4028
FXTN 10-44	PIBD1017H447	7.7500	7Y	8/23/2017	2409	6.60					5.8425	5.6971	5.4053
FXTN 07-50 *	PIBD0717J502	5.3750	7Y	10/28/2017	2475	6.78	140.000000	5.4155	3:31:58 PM	5.4451	5.8942	5.7500	5.4451
FXTN 10-45	PIBD1018A451	5.8750	7.5Y	1/31/2018	2570	7.04					5.9338	5.7915	5.5119
FXTN 10-47	PIBD1018K478	8.8750	8Y	11/20/2018	2863	7.84					6.0558	5.9194	5.7178
FXTN 10-48	PIBD1019B485	7.8750	8.5Y	2/19/2019	2954	8.09					6.0937	5.9592	5.7818
FXTN 10-50	PIBD1020B508	7.7500	9.5Y	2/18/2020	3318	9.09					6.2452	6.1181	6.0377
RTB 10-01	PIID1020H015	7.2500	10Y	8/19/2020	3501	9.59	5.000000	6.2300	11:56:39 AM	6.2300	6.3214	6.1980	6.1663
FXTN 10-51	PIBD1020I510	6.1250	10Y	9/16/2020	3529	9.67					6.3331	6.2103	6.1860
FXTN 10-52 *	PIBD1020L525	5.8750	10Y	12/16/2020	3620	9.92	2.500000	5.8650	2:16:37 PM	5.8660	6.3710	6.2500	6.2500
FXTN 20-02	PIBD2022C021	15.0000	12Y	3/14/2022	4073	11.16					6.6099	6.4919	6.4919
FXTN 20-03	PIBD2022J033	12.7500	12Y	10/17/2022	4290	11.75					6.7244	6.6078	6.6078
FXTN 20-04	PIBD2023B048	13.0000	13Y	2/20/2023	4416	12.10					6.7909	6.6751	6.6751
FXTN 20-05	PIBD2023E054	11.8750	13Y	5/29/2023	4514	12.37					6.8426	6.7274	6.7274
FXTN 20-06	PIBD2023J068	11.3750	13Y	10/23/2023	4661	12.77					6.9201	6.8059	6.8059
FXTN 20-07	PIBD2024F075	12.3750	14Y	6/3/2024	4885	13.38					7.0383	6.9256	6.9256
FXTN 20-08	PIBD2024H086	12.8750	14Y	8/5/2024	4948	13.56					7.0715	6.9592	6.9592
FXTN 20-09	PIBD2024K091	13.7500	14Y	11/11/2024	5046	13.82					7.1232	7.0115	7.0115
FXTN 20-10	PIBD2025D103	12.1250	15Y	4/14/2025	5200	14.25					7.2044	7.0938	7.0938
FXTN 20-11	PIBD2025J116	12.1250	15Y	10/20/2025	5389	14.76					7.3041	7.1947	7.1947
FXTN 25-01	PIBD2525K015	18.2500	15Y	11/29/2025	5429	14.87					7.3252	7.2161	7.2161
FXTN 20-12	PIBD2026A122	10.2500	16Y	1/19/2026	5480	15.01					7.3521	7.2433	7.2433
FXTN 20-13	PIBD2026L139	8.0000	16Y	12/7/2026	5802	15.90					7.5220	7.4153	7.4153
FXTN 20-14	PIBD2027I140	8.6250	17Y	9/6/2027	6075	16.64					7.6660	7.5611	7.5611
FXTN 20-15	PIBD2028L151	9.5000	18Y	12/4/2028	6530	17.89					7.9060	7.8040	7.8040
FXTN 20-16	PIBD2030E166	8.7500	20Y	5/27/2030	7069	19.37					8.1904	8.0919	8.0919
FXTN 25-02 *	PIBD2530G029	12.5000	20Y	7/28/2030	7131	19.54					8.2231	8.1250	8.1250
FXTN 25-03	PIBD2531A032	11.2500	21Y	1/26/2031	7313	20.04					8.2241	8.1163	8.1214
FXTN 25-04	PIBD2531J042	9.3750	21Y	10/5/2031	7565	20.73					8.2256	8.1042	8.1165
FXTN 25-05	PIBD2532K057	8.5000	22Y	11/29/2032	7986	21.88					8.2281	8.0840	8.1082
FXTN 25-06	PIBD2534K062	9.2500	24Y	11/5/2034	8692	23.81					8.2322	8.0502	8.0944
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	9021	24.72					8.2342	8.0344	8.0879
FXTN 25-08 *	PIBD2535L086	8.1250	25Y	12/16/2035	9098	24.93	2,264.185760	8.1100	4:09:49 PM	8.0864	8.2346	8.0307	8.0864