

Interpolated Bonds
January 21, 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 05-62	PIBD0511C622	8.5000	1M	3/3/2011	38	0.10					4.1210	3.9750	3.3152
FXTN 07-36	PIBD0711D360	12.0000	2M	4/15/2011	81	0.22					4.1267	3.9750	3.4434
FXTN 05-63	PIBD0511F638	10.6250	5M	6/22/2011	149	0.41					4.2726	4.1062	3.2083
FXTN 07-37	PIBD0711G376	12.0000	6M	7/22/2011	179	0.49					4.3604	4.1866	3.0298
RTB 03-06	PIID0311G065	8.5000	6M	7/31/2011	188	0.52	1.440000	2.0000	9:34:47 AM	2.0000	4.3808	4.2065	3.0238
SPTB 10-01	SPTB1011I016	15.5000	8M	9/20/2011	239	0.65					4.4541	4.2900	3.3274
FXTN 10-28	PIBD1011J288	16.5000	9M	10/11/2011	260	0.71					4.4843	4.3244	3.4524
FXTN 05-64	PIBD0511J642	7.2500	9M	10/19/2011	268	0.73					4.4958	4.3375	3.5000
RTB 05-05	PIID0511L054	5.8750	11M	12/6/2011	316	0.87					4.5649	4.4161	3.7857
FXTN 04-19	PIBD0411L191	5.8750	11M	12/13/2011	323	0.88					4.5750	4.4275	3.8274
FXTN 03-18	PIBD0312A182	5.8750	1Y	1/8/2012	349	0.96					4.6124	4.4701	3.9821
SPTB 10-02	SPTB1012A021	14.0000	1.5Y	1/31/2012	372	1.02					4.6594	4.5109	4.0622
FXTN 05-65	PIBD0512B658	5.7500	1.5Y	2/21/2012	393	1.08	700.000000	3.0000	3:39:02 PM	3.0000	4.7042	4.5486	4.1274
FXTN 10-29	PIBD1012D291	13.0000	1.5Y	4/25/2012	457	1.25					4.8409	4.6635	4.3263
FXTN 07-39	PIBD0712D395	11.5000	1.5Y	4/28/2012	460	1.26					4.8473	4.6689	4.3356
RTB 05-06	PIID0512H067	7.1250	2Y	8/1/2012	555	1.52					5.0501	4.8395	4.6309
FXTN 07-40	PIBD0712H408	11.3750	2Y	8/18/2012	572	1.57					5.0864	4.8700	4.6837
RTB 03-07	PIID0312I070	5.2500	2Y	9/24/2012	609	1.67	0.200000	5.2500	11:52:52 AM	5.2500	5.1654	4.9365	4.7987
FXTN 10-30	PIBD1012J302	12.1250	2Y	10/17/2012	632	1.73					5.2145	4.9778	4.8702
FXTN 07-41	PIBD0712K413	10.5000	2Y	11/17/2012	663	1.82					5.2807	5.0334	4.9665
FXTN 07-42	PIBD0713A421	9.0000	2Y	1/5/2013	712	1.95	1.500000	4.0000	11:05:18 AM	4.0000	5.3853	5.1214	5.1188
FXTN 03-19 *	PIBD0313A199	5.2500	2Y	1/7/2013	714	1.96					5.3896	5.1250	5.1250
FXTN 07-43	PIBD0713C438	8.7500	2.5Y	3/3/2013	769	2.11	510.954400	4.5500	4:09:48 PM	4.5043	5.4459	5.1480	5.1480
FXTN 05-66	PIBD0513C664	6.6250	2.5Y	3/13/2013	779	2.13					5.4562	5.1522	5.1522
FXTN 10-31	PIBD1013C316	12.7500	2.5Y	3/27/2013	793	2.17					5.4705	5.1580	5.1580
FXTN 10-32	PIBD1013E320	11.7500	2.5Y	5/15/2013	842	2.31					5.5207	5.1785	5.1785
FXTN 07-44	PIBD0713F446	9.6250	2.5Y	6/29/2013	887	2.43					5.5668	5.1973	5.1973
RTB 05-07	PIID0513G075	9.0000	3Y	7/31/2013	919	2.52					5.5996	5.2107	5.2107
FXTN 10-33	PIBD1013J337	11.0000	3Y	10/9/2013	989	2.71					5.6713	5.2400	5.2400
FXTN 07-45 *	PIBD0713K457	7.1250	3Y	11/2/2013	1013	2.78					5.6958	5.2500	5.2500
FXTN 05-67	PIBD0514A673	6.2500	3.5Y	1/27/2014	1099	3.01	1,900.902924	5.2500	4:04:14 PM	5.4681	5.7906	5.2111	5.2111
FXTN 10-34	PIBD1014C341	12.3750	3.5Y	3/25/2014	1156	3.17					5.8534	5.1853	5.1854
FXTN 10-35	PIBD1014G356	12.7500	3.5Y	7/15/2014	1268	3.47					5.9768	5.1346	5.1347
RTB 05-08	PIID0514I080	6.2500	4Y	9/24/2014	1339	3.67	2.390000	5.2500	2:18:51 PM	4.4561	6.0550	5.1025	5.1027
FXTN 07-46	PIBD0714J466	6.5000	4Y	10/4/2014	1349	3.70	1,100.000000	5.0950	11:46:34 AM	5.0950	6.0661	5.0980	5.0981
SPTB 10-03 *	SPTB1014J037	12.2500	4Y	10/14/2014	1359	3.72					6.0771	5.0935	5.0936
FXTN 10-36	PIBD1015B367	12.3750	4.5Y	2/24/2015	1492	4.09					6.1629	5.3585	5.2666
FXTN 05-68	PIBD0515E685	6.3750	4.5Y	5/13/2015	1570	4.30					6.2133	5.5139	5.3681
FXTN 07-47	PIBD0715E477	8.3750	4.5Y	5/22/2015	1579	4.33					6.2191	5.5318	5.3798
RTB 05-09	PIID0515H097	5.8750	5Y	8/19/2015	1668	4.57	74.810000	5.9000	2:46:45 PM	5.6855	6.2766	5.7091	5.4956
FXTN 10-37	PIBD1015H370	11.8750	5Y	8/25/2015	1674	4.59					6.2804	5.7211	5.5034
FXTN 05-69	PIBD0515K697	4.6250	5Y	11/25/2015	1766	4.84					6.3398	5.9044	5.6230
FXTN 10-38	PIBD1015L384	10.1250	5Y	12/15/2015	1786	4.89					6.3528	5.9442	5.6491
FXTN 10-39 *	PIBD1016A393	9.2500	5Y	1/12/2016	1814	4.97					6.3708	6.0000	5.6855

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FXTN 07-48	PIBD0716A488	7.0000	5.5Y	1/27/2016	1829	5.01	277.579000	5.5000	3:33:48 PM	5.9660	6.3920	6.0229	5.7007
FXTN 10-40	PIBD1016C407	7.5000	5.5Y	3/30/2016	1892	5.18					6.4810	6.1191	5.7644
FXTN 10-41	PIBD1016D416	7.0000	5.5Y	4/27/2016	1920	5.26					6.5205	6.1618	5.7928
FXTN 10-42	PIBD1016I420	9.1250	6Y	9/4/2016	2050	5.62	2,400.000000	6.0500	4:12:17 PM	6.1115	6.7041	6.3603	5.9243
RTB 07-01	PIID0716I018	7.0000	6Y	9/24/2016	2070	5.67					6.7324	6.3908	5.9446
FXTN 10-43	PIBD1016K436	6.2500	6Y	11/16/2016	2123	5.82					6.8072	6.4718	5.9982
FXTN 07-49	PIBD0717C493	7.0000	6.5Y	3/31/2017	2258	6.19	50.000000	6.3250	11:49:24 AM	6.3250	6.9979	6.6779	6.1349
FXTN 20-01	PIBD2017D011	14.3750	6.5Y	4/24/2017	2282	6.25					7.0317	6.7145	6.1592
RTB 07-02	PIID0717H026	6.6250	7Y	8/19/2017	2399	6.57	110.703000	6.7500	2:50:57 PM	6.3484	7.1970	6.8931	6.2776
FXTN 10-44	PIBD1017H447	7.7500	7Y	8/23/2017	2403	6.58					7.2026	6.8992	6.2816
FXTN 07-50 *	PIBD0717J502	5.3750	7Y	10/28/2017	2469	6.76					7.2958	7.0000	6.3484
FXTN 10-45	PIBD1018A451	5.8750	7.5Y	1/31/2018	2564	7.02					7.3366	7.0415	6.3422
FXTN 10-47	PIBD1018K478	8.8750	8Y	11/20/2018	2857	7.83					7.4624	7.1694	6.3229
FXTN 10-48	PIBD1019B485	7.8750	8.5Y	2/19/2019	2948	8.08					7.5015	7.2092	6.3170
FXTN 10-50	PIBD1020B508	7.7500	9.5Y	2/18/2020	3312	9.07					7.6578	7.3681	6.2931
RTB 10-01	PIID1020H015	7.2500	10Y	8/19/2020	3495	9.58					7.7364	7.4480	6.2810
FXTN 10-51	PIBD1020I510	6.1250	10Y	9/16/2020	3523	9.65					7.7484	7.4603	6.2792
FXTN 10-52 *	PIBD1020L525	5.8750	10Y	12/16/2020	3614	9.90	101.008500	6.3000	4:05:52 PM	6.2732	7.7875	7.5000	6.2732
FXTN 20-02	PIBD2022C021	15.0000	12Y	3/14/2022	4067	11.14					7.9896	7.7064	6.6379
FXTN 20-03	PIBD2022J033	12.7500	12Y	10/17/2022	4284	11.74					8.0865	7.8053	6.8126
FXTN 20-04	PIBD2023B048	13.0000	13Y	2/20/2023	4410	12.08					8.1427	7.8627	6.9141
FXTN 20-05	PIBD2023E054	11.8750	13Y	5/29/2023	4508	12.35					8.1864	7.9074	6.9930
FXTN 20-06	PIBD2023J068	11.3750	13Y	10/23/2023	4655	12.75					8.2520	7.9744	7.1113
FXTN 20-07	PIBD2024F075	12.3750	14Y	6/3/2024	4879	13.37					8.3520	8.0765	7.2917
FXTN 20-08	PIBD2024H086	12.8750	14Y	8/5/2024	4942	13.54					8.3801	8.1052	7.3424
FXTN 20-09	PIBD2024K091	13.7500	14Y	11/11/2024	5040	13.81					8.4238	8.1498	7.4213
FXTN 20-10	PIBD2025D103	12.1250	15Y	4/14/2025	5194	14.23					8.4925	8.2200	7.5453
FXTN 20-11	PIBD2025J116	12.1250	15Y	10/20/2025	5383	14.75					8.5769	8.3062	7.6975
FXTN 25-01	PIBD2525K015	18.2500	15Y	11/29/2025	5423	14.86	20.000000	7.5000	9:10:13 AM	7.5250	8.5947	8.3244	7.7297
FXTN 20-12	PIBD2026A122	10.2500	15Y	1/19/2026	5474	15.00					8.6175	8.3476	7.7707
FXTN 20-13	PIBD2026L139	8.0000	16Y	12/7/2026	5796	15.88					8.7611	8.4944	8.0300
FXTN 20-14	PIBD2027I140	8.6250	17Y	9/6/2027	6069	16.63					8.8830	8.6188	8.2498
FXTN 20-15	PIBD2028L151	9.5000	18Y	12/4/2028	6524	17.87					9.0860	8.8261	8.6161
FXTN 20-16	PIBD2030E166	8.7500	20Y	5/27/2030	7063	19.35					9.3265	9.0717	9.0501
FXTN 25-02 *	PIBD2530G029	12.5000	20Y	7/28/2030	7125	19.52					9.3542	9.1000	9.1000
FXTN 25-03	PIBD2531A032	11.2500	21Y	1/26/2031	7307	20.02	400.000000	8.0500	2:05:17 PM	8.1212	9.3692	9.1139	9.0077
FXTN 25-04	PIBD2531J042	9.3750	21Y	10/5/2031	7559	20.71					9.3900	9.1331	8.8798
FXTN 25-05	PIBD2532K057	8.5000	22Y	11/29/2032	7980	21.86					9.4248	9.1652	8.6662
FXTN 25-06	PIBD2534K062	9.2500	24Y	11/5/2034	8686	23.80					9.4831	9.2190	8.3079
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	9015	24.70					9.5103	9.2441	8.1410
FXTN 25-08 *	PIBD2535L086	8.1250	25Y	12/16/2035	9092	24.91	351.357000	8.0700	3:12:56 PM	8.1019	9.5167	9.2500	8.1019