

Interpolated Bonds

January 24, 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	37	0.10	1,978.000000	2.2500	2:44:55 PM	2.2556	4.1580	4.0000	3.4500
FXTN 07-36	PIBD0711D360	12.0000	2M	4/15/2011	80	0.22					4.1711	4.0000	3.4500
FXTN 05-63	PIBD0511F638	10.6250	5M	6/22/2011	148	0.41					4.1893	4.0000	3.3333
FXTN 07-37	PIBD0711G376	12.0000	6M	7/22/2011	178	0.49					4.1968	4.0000	3.2619
RTB 03-06	PIID0311G065	8.5000	6M	7/31/2011	187	0.51	0.193000	5.0000	2:08:09 PM	5.0000	4.2035	3.9813	3.2492
SPTB 10-01	SPTB1011I016	15.5000	8M	9/20/2011	238	0.65					4.2730	3.7430	3.2385
FXTN 10-28	PIBD1011J288	16.5000	9M	10/11/2011	259	0.71					4.3016	3.6449	3.2342
FXTN 05-64	PIBD0511J642	7.2500	9M	10/19/2011	267	0.73					4.3125	3.6075	3.2325
RTB 05-05	PIID0511L054	5.8750	11M	12/6/2011	315	0.86					4.3779	3.3832	3.2225
FXTN 04-19	PIBD0411L191	5.8750	11M	12/13/2011	322	0.88					4.3874	3.3505	3.2210
FXTN 03-18	PIBD0312A182	5.8750	1Y	1/8/2012	348	0.95					4.4228	3.2290	3.2156
SPTB 10-02	SPTB1012A021	14.0000	1.5Y	1/31/2012	371	1.02					4.4878	3.3343	3.3164
FXTN 05-65	PIBD0512B658	5.7500	1.5Y	2/21/2012	392	1.07					4.5517	3.4596	3.4228
FXTN 10-29	PIBD1012D291	13.0000	1.5Y	4/25/2012	456	1.25					4.7465	3.8415	3.7473
FXTN 07-39	PIBD0712D395	11.5000	1.5Y	4/28/2012	459	1.26					4.7557	3.8594	3.7625
RTB 05-06	PIID0512H067	7.1250	2Y	8/1/2012	554	1.52					5.0449	4.4263	4.2440
FXTN 07-40	PIBD0712H408	11.3750	2Y	8/18/2012	571	1.56					5.0966	4.5277	4.3302
RTB 03-07	PIID0312I070	5.2500	2Y	9/24/2012	608	1.67	0.838000	3.5000	11:13:53 AM	3.5000	5.2092	4.7485	4.5177
FXTN 10-30	PIBD1012J302	12.1250	2Y	10/17/2012	631	1.73					5.2792	4.8857	4.6343
FXTN 07-41	PIBD0712K413	10.5000	2Y	11/17/2012	662	1.81					5.3736	5.0707	4.7915
FXTN 07-42	PIBD0713A421	9.0000	2Y	1/5/2013	711	1.95					5.5228	5.3631	5.0399
FXTN 03-19 *	PIBD0313A199	5.2500	2Y	1/7/2013	713	1.95	16.500000	4.9000	3:59:40 PM	3.6133	5.5288	5.3750	5.0500
FXTN 07-43	PIBD0713C438	8.7500	2.5Y	3/3/2013	768	2.10	198.897000	4.9500	4:14:00 PM	4.9468	5.6067	5.4440	5.0868
FXTN 05-66	PIBD0513C664	6.6250	2.5Y	3/13/2013	778	2.13	200.000000	4.6000	2:23:00 PM	4.6000	5.6208	5.4565	5.0935
FXTN 10-31	PIBD1013C316	12.7500	2.5Y	3/27/2013	792	2.17					5.6406	5.4741	5.1028
FXTN 10-32	PIBD1013E320	11.7500	2.5Y	5/15/2013	841	2.30					5.7100	5.5355	5.1356
FXTN 07-44	PIBD0713F446	9.6250	2.5Y	6/29/2013	886	2.43					5.7736	5.5920	5.1657
RTB 05-07	PIID0513G075	9.0000	3Y	7/31/2013	918	2.52					5.8189	5.6321	5.1871
FXTN 10-33	PIBD1013J337	11.0000	3Y	10/9/2013	988	2.71					5.9180	5.7199	5.2339
FXTN 07-45 *	PIBD0713K457	7.1250	3Y	11/2/2013	1012	2.77					5.9519	5.7500	5.2500
FXTN 05-67	PIBD0514A673	6.2500	3.5Y	1/27/2014	1098	3.01	5,186.400000	5.2500	4:14:51 PM	5.1608	5.9949	5.6212	5.2435
FXTN 10-34	PIBD1014C341	12.3750	3.5Y	3/25/2014	1155	3.16					6.0235	5.5358	5.2391
FXTN 10-35	PIBD1014G356	12.7500	3.5Y	7/15/2014	1267	3.47					6.0795	5.3681	5.2306
RTB 05-08	PIID0514I080	6.2500	4Y	9/24/2014	1338	3.67	120.970000	4.2500	11:18:17 AM	5.2237	6.1150	5.2617	5.2253
FXTN 07-46	PIBD0714J466	6.5000	4Y	10/4/2014	1348	3.69					6.1200	5.2467	5.2245
SPTB 10-03 *	SPTB1014J037	12.2500	4Y	10/14/2014	1358	3.72					6.1250	5.2318	5.2237
FXTN 10-36	PIBD1015B367	12.3750	4.5Y	2/24/2015	1491	4.08					6.2425	5.5659	5.3738
FXTN 05-68	PIBD0515E685	6.3750	4.5Y	5/13/2015	1569	4.30					6.3114	5.7619	5.4618
FXTN 07-47	PIBD0715E477	8.3750	4.5Y	5/22/2015	1578	4.32					6.3193	5.7845	5.4720
RTB 05-09	PIID0515H097	5.8750	5Y	8/19/2015	1667	4.57					6.3980	6.0082	5.5724
FXTN 10-37	PIBD1015H370	11.8750	5Y	8/25/2015	1673	4.58					6.4033	6.0232	5.5791
FXTN 05-69	PIBD0515K697	4.6250	5Y	11/25/2015	1765	4.84	118.895000	5.8500	3:45:16 PM	5.7371	6.4845	6.2544	5.6829
FXTN 10-38	PIBD1015L384	10.1250	5Y	12/15/2015	1785	4.89					6.5022	6.3046	5.7055
FXTN 10-39 *	PIBD1016A393	9.2500	5Y	1/12/2016	1813	4.97					6.5269	6.3750	5.7371

Interpolated Bonds
January 24, 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 07-48	PIBD0716A488	7.0000	5.5Y	1/27/2016	1828	5.01	3,680.000000	5.5325	4:08:17 PM	5.6723	6.5371	6.3732	5.7496
FXTN 10-40	PIBD1016C407	7.5000	5.5Y	3/30/2016	1891	5.18					6.5801	6.3655	5.8020
FXTN 10-41	PIBD1016D416	7.0000	5.5Y	4/27/2016	1919	5.26					6.5991	6.3621	5.8253
FXTN 10-42	PIBD1016I420	9.1250	6Y	9/4/2016	2049	5.61	2,334.270000	5.9000	3:52:49 PM	6.0337	6.6877	6.3462	5.9335
RTB 07-01	PIID0716I018	7.0000	6Y	9/24/2016	2069	5.67	100.000000	6.1000	12:11:04 PM	6.1000	6.7013	6.3438	5.9501
FXTN 10-43	PIBD1016K436	6.2500	6Y	11/16/2016	2122	5.81					6.7374	6.3373	5.9942
FXTN 07-49	PIBD0717C493	7.0000	6.5Y	3/31/2017	2257	6.18	200.000000	6.2750	3:18:18 PM	6.2625	6.8294	6.3208	6.1065
FXTN 20-01	PIBD2017D011	14.3750	6.5Y	4/24/2017	2281	6.25	0.253130	4.6000	10:39:43 AM	4.6000	6.8457	6.3179	6.1265
RTB 07-02	PIID0717H026	6.6250	7Y	8/19/2017	2398	6.57	351.062000	6.2650	11:32:07 AM	6.2868	6.9254	6.3036	6.2238
FXTN 10-44	PIBD1017H447	7.7500	7Y	8/23/2017	2402	6.58					6.9281	6.3031	6.2271
FXTN 07-50 *	PIBD0717J502	5.3750	7Y	10/28/2017	2468	6.76	7.200000	6.0500	3:56:22 PM	6.0500	6.9731	6.2951	6.2821
FXTN 10-45	PIBD1018A451	5.8750	7.5Y	1/31/2018	2563	7.02					7.0133	6.2896	6.2760
FXTN 10-47	PIBD1018K478	8.8750	8Y	11/20/2018	2856	7.82					7.1373	6.2729	6.2574
FXTN 10-48	PIBD1019B485	7.8750	8.5Y	2/19/2019	2947	8.07					7.1758	6.2678	6.2517
FXTN 10-50	PIBD1020B508	7.7500	9.5Y	2/18/2020	3311	9.07					7.3299	6.2470	6.2286
RTB 10-01	PIID1020H015	7.2500	10Y	8/19/2020	3494	9.57	0.085000	7.1000	11:39:00 AM	7.1000	7.4073	6.2366	6.2170
FXTN 10-51	PIBD1020I510	6.1250	10Y	9/16/2020	3522	9.65					7.4192	6.2350	6.2152
FXTN 10-52 *	PIBD1020L525	5.8750	10Y	12/16/2020	3613	9.90	70.280000	6.1250	3:58:27 PM	6.2083	7.4577	6.2298	6.2094
FXTN 20-02	PIBD2022C021	15.0000	12Y	3/14/2022	4066	11.14					7.6932	6.5872	6.5179
FXTN 20-03	PIBD2022J033	12.7500	12Y	10/17/2022	4283	11.73					7.8060	6.7584	6.6656
FXTN 20-04	PIBD2023B048	13.0000	13Y	2/20/2023	4409	12.08					7.8714	6.8579	6.7514
FXTN 20-05	PIBD2023E054	11.8750	13Y	5/29/2023	4507	12.35					7.9224	6.9352	6.8181
FXTN 20-06	PIBD2023J068	11.3750	13Y	10/23/2023	4654	12.75					7.9988	7.0512	6.9182
FXTN 20-07	PIBD2024F075	12.3750	14Y	6/3/2024	4878	13.36					8.1152	7.2279	7.0707
FXTN 20-08	PIBD2024H086	12.8750	14Y	8/5/2024	4941	13.54					8.1480	7.2776	7.1136
FXTN 20-09	PIBD2024K091	13.7500	14Y	11/11/2024	5039	13.81					8.1989	7.3549	7.1804
FXTN 20-10	PIBD2025D103	12.1250	15Y	4/14/2025	5193	14.23					8.2790	7.4764	7.2852
FXTN 20-11	PIBD2025J116	12.1250	15Y	10/20/2025	5382	14.75					8.3772	7.6256	7.4139
FXTN 25-01	PIBD2525K015	18.2500	15Y	11/29/2025	5422	14.85					8.3980	7.6571	7.4411
FXTN 20-12	PIBD2026A122	10.2500	15Y	1/19/2026	5473	14.99					8.4245	7.6974	7.4759
FXTN 20-13	PIBD2026L139	8.0000	16Y	12/7/2026	5795	15.88					8.5919	7.9514	7.6951
FXTN 20-14	PIBD2027I140	8.6250	17Y	9/6/2027	6068	16.62					8.7338	8.1668	7.8810
FXTN 20-15	PIBD2028L151	9.5000	18Y	12/4/2028	6523	17.87					8.9703	8.5258	8.1908
FXTN 20-16	PIBD2030E166	8.7500	20Y	5/27/2030	7062	19.35					9.2505	8.9511	8.5578
FXTN 25-02 *	PIBD2530G029	12.5000	20Y	7/28/2030	7124	19.52					9.2827	9.0000	8.6000
FXTN 25-03	PIBD2531A032	11.2500	21Y	1/26/2031	7306	20.02					9.2835	8.9202	8.5558
FXTN 25-04	PIBD2531J042	9.3750	21Y	10/5/2031	7558	20.71					9.2847	8.8098	8.4947
FXTN 25-05	PIBD2532K057	8.5000	22Y	11/29/2032	7979	21.86					9.2867	8.6253	8.3925
FXTN 25-06	PIBD2534K062	9.2500	24Y	11/5/2034	8685	23.79					9.2900	8.3160	8.2211
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	9014	24.70					9.2916	8.1718	8.1412
FXTN 25-08 *	PIBD2535L086	8.1250	25Y	12/16/2035	9091	24.91	745.821724	8.0700	3:58:07 PM	8.1225	9.2919	8.1380	8.1225