

Interpolated Bonds
January 31, 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	30	0.08					3.7371	3.5857	3.3371
FXTN 07-36	PIBD0711D360	12.0000	2M	4/15/2011	73	0.20					3.6827	3.5000	3.2000
FXTN 05-63	PIBD0511F638	10.6250	5M	6/22/2011	141	0.39					3.6894	3.5000	3.2000
FXTN 07-37	PIBD0711G376	12.0000	5M	7/22/2011	171	0.47					3.6935	3.5000	3.2000
RTB 03-06	PIID0311G065	8.5000	6M	7/31/2011	180	0.49					3.7062	3.5119	3.2131
SPTB 10-01	SPTB1011I016	15.5000	8M	9/20/2011	231	0.63					3.8592	3.6637	3.3801
FXTN 10-28	PIBD1011J288	16.5000	8M	10/11/2011	252	0.69					3.9222	3.7262	3.4488
FXTN 05-64	PIBD0511J642	7.2500	9M	10/19/2011	260	0.71					3.9462	3.7500	3.4750
RTB 05-05	PIID0511L054	5.8750	10M	12/6/2011	308	0.84					4.0901	3.8929	3.6321
FXTN 04-19	PIBD0411L191	5.8750	11M	12/13/2011	315	0.86					4.1111	3.9137	3.6551
FXTN 03-18	PIBD0312A182	5.8750	11M	1/8/2012	341	0.93					4.1891	3.9911	3.7402
SPTB 10-02	SPTB1012A021	14.0000	1Y	1/31/2012	364	1.00					4.2430	4.0470	3.7983
FXTN 05-65	PIBD0512B658	5.7500	1.5Y	2/21/2012	385	1.05	0.500000	4.2500	11:43:55 AM	4.2500	4.2903	4.0963	3.8491
FXTN 10-29	PIBD1012D291	13.0000	1.5Y	4/25/2012	449	1.23					4.4341	4.2465	4.0038
FXTN 07-39	PIBD0712D395	11.5000	1.5Y	4/28/2012	452	1.24					4.4409	4.2536	4.0110
RTB 05-06	PIID0512H067	7.1250	1.5Y	8/1/2012	547	1.50					4.6545	4.4767	4.2407
FXTN 07-40	PIBD0712H408	11.3750	2Y	8/18/2012	564	1.55					4.6927	4.5166	4.2818
RTB 03-07	PIID0312I070	5.2500	2Y	9/24/2012	601	1.65					4.7759	4.6035	4.3712
FXTN 10-30	PIBD1012J302	12.1250	2Y	10/17/2012	624	1.71					4.8276	4.6575	4.4268
FXTN 07-41	PIBD0712K413	10.5000	2Y	11/17/2012	655	1.79					4.8973	4.7302	4.5017
FXTN 07-42	PIBD0713A421	9.0000	2Y	1/5/2013	704	1.93					5.0074	4.8453	4.6202
FXTN 03-19 *	PIBD0313A199	5.2500	2Y	1/7/2013	706	1.93					5.0119	4.8500	4.6250
FXTN 07-43	PIBD0713C438	8.7500	2.5Y	3/3/2013	761	2.08	80.000000	4.1000	3:43:34 PM	4.1937	5.0278	4.8500	4.6575
FXTN 05-66	PIBD0513C664	6.6250	2.5Y	3/13/2013	771	2.11					5.0307	4.8500	4.6635
FXTN 10-31	PIBD1013C316	12.7500	2.5Y	3/27/2013	785	2.15					5.0347	4.8500	4.6718
FXTN 10-32	PIBD1013E320	11.7500	2.5Y	5/15/2013	834	2.28					5.0489	4.8500	4.7007
FXTN 07-44	PIBD0713F446	9.6250	2.5Y	6/29/2013	879	2.41					5.0619	4.8500	4.7274
RTB 05-07	PIID0513G075	9.0000	2.5Y	7/31/2013	911	2.50	2.000000	4.3000	2:45:43 PM	4.3000	5.0711	4.8500	4.7463
FXTN 10-33	PIBD1013J337	11.0000	3Y	10/9/2013	981	2.69					5.0913	4.8500	4.7877
FXTN 07-45	PIBD0713K457	7.1250	3Y	11/2/2013	1005	2.75					5.0982	4.8500	4.8019
FXTN 05-67 *	PIBD0514A673	6.2500	3Y	1/27/2014	1091	2.99	1,953.000000	4.9000	3:06:14 PM	4.8528	5.1231	4.8500	4.8528
FXTN 10-34	PIBD1014C341	12.3750	3.5Y	3/25/2014	1148	3.15					5.2272	4.9737	4.9752
FXTN 10-35	PIBD1014G356	12.7500	3.5Y	7/15/2014	1260	3.45					5.4318	5.2166	5.2156
RTB 05-08	PIID0514I080	6.2500	4Y	9/24/2014	1331	3.65	445.000000	5.4000	11:50:05 AM	5.4109	5.5615	5.3707	5.3680
FXTN 07-46	PIBD0714J466	6.5000	4Y	10/4/2014	1341	3.67					5.5798	5.3924	5.3894
SPTB 10-03 *	SPTB1014J037	12.2500	4Y	10/14/2014	1351	3.70					5.5981	5.4141	5.4109
FXTN 10-36	PIBD1015B367	12.3750	4.5Y	2/24/2015	1484	4.07					5.6122	5.3976	5.3954
FXTN 05-68	PIBD0515E685	6.3750	4.5Y	5/13/2015	1562	4.28					5.6205	5.3879	5.3864
FXTN 07-47	PIBD0715E477	8.3750	4.5Y	5/22/2015	1571	4.30					5.6215	5.3868	5.3853
RTB 05-09	PIID0515H097	5.8750	5Y	8/19/2015	1660	4.55	23.700000	5.7500	11:16:00 AM	5.4586	5.6309	5.3758	5.3750
FXTN 10-37	PIBD1015H370	11.8750	5Y	8/25/2015	1666	4.56					5.6316	5.3751	5.3743
FXTN 05-69	PIBD0515K697	4.6250	5Y	11/25/2015	1758	4.82	2.000000	5.4000	3:53:13 PM	5.4000	5.6414	5.3637	5.3636
FXTN 10-38	PIBD1015L384	10.1250	5Y	12/15/2015	1778	4.87					5.6435	5.3612	5.3613
FXTN 10-39	PIBD1016A393	9.2500	5Y	1/12/2016	1806	4.95					5.6465	5.3577	5.3580

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FXTN 07-48 *	PIBD0716A488	7.0000	5Y	1/27/2016	1821	4.99	400.000000	5.3500	9:02:18 AM	5.3500	5.6481	5.3559	5.3563
FXTN 10-40	PIBD1016C407	7.5000	5.5Y	3/30/2016	1884	5.16					5.7579	5.4326	5.4316
FXTN 10-41	PIBD1016D416	7.0000	5.5Y	4/27/2016	1912	5.24					5.8066	5.4666	5.4651
FXTN 10-42	PIBD1016I420	9.1250	6Y	9/4/2016	2042	5.59	500.000000	5.6200	9:09:38 AM	5.6240	6.0332	5.6248	5.6206
RTB 07-01	PIID0716I018	7.0000	6Y	9/24/2016	2062	5.65	10.790000	6.0750	3:24:53 PM	6.1849	6.0680	5.6492	5.6445
FXTN 10-43	PIBD1016K436	6.2500	6Y	11/16/2016	2115	5.79					6.1604	5.7137	5.7078
FXTN 07-49	PIBD0717C493	7.0000	6.5Y	3/31/2017	2250	6.16	109.526000	6.1000	11:37:56 AM	6.1447	6.3956	5.8779	5.8693
FXTN 20-01	PIBD2017D011	14.3750	6.5Y	4/24/2017	2274	6.23	20.000000	6.2000	10:42:36 AM	6.2000	6.4374	5.9071	5.8980
RTB 07-02	PIID0717H026	6.6250	7Y	8/19/2017	2391	6.55	536.653000	6.1250	3:45:10 PM	6.2294	6.6413	6.0495	6.0379
FXTN 10-44	PIBD1017H447	7.7500	7Y	8/23/2017	2395	6.56					6.6483	6.0544	6.0427
FXTN 07-50	PIBD0717J502	5.3750	7Y	10/28/2017	2461	6.74	652.000000	6.0000	3:53:38 PM	6.2399	6.7633	6.1347	6.1216
FXTN 10-45 *	PIBD1018A451	5.8750	7Y	1/31/2018	2556	7.00					6.9288	6.2503	6.2352
FXTN 10-47	PIBD1018K478	8.8750	8Y	11/20/2018	2849	7.81					7.0034	6.4595	6.2442
FXTN 10-48	PIBD1019B485	7.8750	8.5Y	2/19/2019	2940	8.05					7.0266	6.5245	6.2471
FXTN 10-50	PIBD1020B508	7.7500	9.5Y	2/18/2020	3304	9.05					7.1193	6.7844	6.2583
RTB 10-01	PIID1020H015	7.2500	10Y	8/19/2020	3487	9.55					7.1659	6.9150	6.2640
FXTN 10-51	PIBD1020I510	6.1250	10Y	9/16/2020	3515	9.63	0.100000	6.1000	11:58:07 AM	6.1000	7.1730	6.9350	6.2649
FXTN 10-52 *	PIBD1020L525	5.8750	10Y	12/16/2020	3606	9.88	195.140000	6.3000	3:47:57 PM	6.2678	7.1962	7.0000	6.2677
FXTN 20-02	PIBD2022C021	15.0000	12Y	3/14/2022	4059	11.12					7.3773	7.1779	6.5231
FXTN 20-03	PIBD2022J033	12.7500	12Y	10/17/2022	4276	11.72					7.4641	7.2631	6.6455
FXTN 20-04	PIBD2023B048	13.0000	13Y	2/20/2023	4402	12.06					7.5145	7.3125	6.7165
FXTN 20-05	PIBD2023E054	11.8750	13Y	5/29/2023	4500	12.33					7.5537	7.3510	6.7718
FXTN 20-06	PIBD2023J068	11.3750	13Y	10/23/2023	4647	12.73					7.6125	7.4087	6.8547
FXTN 20-07	PIBD2024F075	12.3750	14Y	6/3/2024	4871	13.35					7.7021	7.4967	6.9810
FXTN 20-08	PIBD2024H086	12.8750	14Y	8/5/2024	4934	13.52					7.7273	7.5214	7.0165
FXTN 20-09	PIBD2024K091	13.7500	14Y	11/11/2024	5032	13.79					7.7664	7.5599	7.0717
FXTN 20-10	PIBD2025D103	12.1250	15Y	4/14/2025	5186	14.21					7.8280	7.6204	7.1586
FXTN 20-11	PIBD2025J116	12.1250	15Y	10/20/2025	5375	14.73					7.9036	7.6946	7.2651
FXTN 25-01	PIBD2525K015	18.2500	15Y	11/29/2025	5415	14.84					7.9196	7.7103	7.2877
FXTN 20-12	PIBD2026A122	10.2500	15Y	1/19/2026	5466	14.98					7.9400	7.7303	7.3165
FXTN 20-13	PIBD2026L139	8.0000	16Y	12/7/2026	5788	15.86					8.0688	7.8567	7.4980
FXTN 20-14	PIBD2027I140	8.6250	17Y	9/6/2027	6061	16.61					8.1780	7.9639	7.6519
FXTN 20-15	PIBD2028L151	9.5000	18Y	12/4/2028	6516	17.85					8.3599	8.1426	7.9085
FXTN 20-16	PIBD2030E166	8.7500	20Y	5/27/2030	7055	19.33					8.5755	8.3542	8.2124
FXTN 25-02	PIBD2530G029	12.5000	20Y	7/28/2030	7117	19.50					8.6003	8.3785	8.2474
FXTN 25-03 *	PIBD2531A032	11.2500	20Y	1/26/2031	7299	20.00					8.6731	8.4500	8.3500
FXTN 25-04	PIBD2531J042	9.3750	21Y	10/5/2031	7551	20.69					8.6510	8.4009	8.3158
FXTN 25-05	PIBD2532K057	8.5000	22Y	11/29/2032	7972	21.84					8.6142	8.3190	8.2587
FXTN 25-06	PIBD2534K062	9.2500	24Y	11/5/2034	8678	23.78					8.5524	8.1816	8.1629
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	9007	24.68					8.5237	8.1175	8.1183
FXTN 25-08 *	PIBD2535L086	8.1250	25Y	12/16/2035	9084	24.89	454.422000	8.1001	3:44:47 PM	8.1078	8.5169	8.1026	8.1078