

Interpolated Bonds
February 03, 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	27	0.07	1.334000	4.1000	3:11:58 PM	3.9650	3.5953	3.4922	3.4922
FXTN 07-36	PIBD0711D360	12.0000	2M	4/15/2011	70	0.19					3.5019	3.3750	3.3750
FXTN 05-63	PIBD0511F638	10.6250	5M	6/22/2011	138	0.38					3.6657	3.5208	3.5208
FXTN 07-37	PIBD0711G376	12.0000	5M	7/22/2011	168	0.46					3.7660	3.6101	3.6101
RTB 03-06	PIID0311G065	8.5000	6M	7/31/2011	177	0.48	10.000000	5.0000	11:10:40 AM	5.0000	3.7921	3.6339	3.6339
SPTB 10-01	SPTB1011I016	15.5000	8M	9/20/2011	228	0.62					3.9114	3.7478	3.7478
FXTN 10-28	PIBD1011J288	16.5000	8M	10/11/2011	249	0.68					3.9605	3.7946	3.7946
FXTN 05-64	PIBD0511J642	7.2500	9M	10/19/2011	257	0.70					3.9792	3.8125	3.8125
RTB 05-05	PIID0511L054	5.8750	10M	12/6/2011	305	0.84					4.0915	3.9196	3.9196
FXTN 04-19	PIBD0411L191	5.8750	11M	12/13/2011	312	0.85					4.1079	3.9353	3.9353
FXTN 03-18	PIBD0312A182	5.8750	11M	1/8/2012	338	0.93					4.1687	3.9933	3.9933
SPTB 10-02	SPTB1012A021	14.0000	1Y	1/31/2012	361	0.99					4.2110	4.0345	4.0345
FXTN 05-65	PIBD0512B658	5.7500	1.5Y	2/21/2012	382	1.05	20.000000	3.9900	3:14:31 PM	3.9900	4.2480	4.0708	4.0708
FXTN 10-29	PIBD1012D291	13.0000	1.5Y	4/25/2012	446	1.22					4.3607	4.1813	4.1813
FXTN 07-39	PIBD0712D395	11.5000	1.5Y	4/28/2012	449	1.23					4.3660	4.1865	4.1865
RTB 05-06	PIID0512H067	7.1250	1.5Y	8/1/2012	544	1.49	11.416990	4.2500	3:49:16 PM	4.7280	4.5334	4.3505	4.3505
FXTN 07-40	PIBD0712H408	11.3750	2Y	8/18/2012	561	1.54	0.500000	4.9000	11:23:28 AM	4.9000	4.5633	4.3798	4.3798
RTB 03-07	PIID0312I070	5.2500	2Y	9/24/2012	598	1.64					4.6285	4.4437	4.4437
FXTN 10-30	PIBD1012J302	12.1250	2Y	10/17/2012	621	1.70					4.6690	4.4834	4.4834
FXTN 07-41	PIBD0712K413	10.5000	2Y	11/17/2012	652	1.79					4.7236	4.5369	4.5369
FXTN 07-42	PIBD0713A421	9.0000	2Y	1/5/2013	701	1.92					4.8099	4.6215	4.6215
FXTN 03-19 *	PIBD0313A199	5.2500	2Y	1/7/2013	703	1.93					4.8135	4.6250	4.6250
FXTN 07-43	PIBD0713C438	8.7500	2.5Y	3/3/2013	758	2.08					4.8618	4.6821	4.6777
FXTN 05-66	PIBD0513C664	6.6250	2.5Y	3/13/2013	768	2.10	2.500000	4.8500	3:39:26 PM	4.8500	4.8706	4.6925	4.6873
FXTN 10-31	PIBD1013C316	12.7500	2.5Y	3/27/2013	782	2.14					4.8829	4.7071	4.7007
FXTN 10-32	PIBD1013E320	11.7500	2.5Y	5/15/2013	831	2.28					4.9260	4.7580	4.7477
FXTN 07-44	PIBD0713F446	9.6250	2.5Y	6/29/2013	876	2.40					4.9655	4.8047	4.7908
RTB 05-07	PIID0513G075	9.0000	2.5Y	7/31/2013	908	2.49					4.9937	4.8380	4.8214
FXTN 10-33	PIBD1013J337	11.0000	3Y	10/9/2013	978	2.68					5.0552	4.9107	4.8885
FXTN 07-45	PIBD0713K457	7.1250	3Y	11/2/2013	1002	2.75					5.0763	4.9356	4.9115
FXTN 05-67 *	PIBD0514A673	6.2500	3Y	1/27/2014	1088	2.98	313.864399	4.9800	4:10:55 PM	4.9939	5.1519	5.0250	4.9939
FXTN 10-34	PIBD1014C341	12.3750	3.5Y	3/25/2014	1145	3.14					5.2586	5.0971	5.0766
FXTN 10-35	PIBD1014G356	12.7500	3.5Y	7/15/2014	1257	3.44					5.4682	5.2388	5.2392
RTB 05-08	PIID0514I080	6.2500	4Y	9/24/2014	1328	3.64	127.279609	5.3250	2:57:14 PM	5.3712	5.6010	5.3286	5.3422
FXTN 07-46	PIBD0714J466	6.5000	4Y	10/4/2014	1338	3.67					5.6197	5.3413	5.3567
SPTB 10-03 *	SPTB1014J037	12.2500	4Y	10/14/2014	1348	3.69					5.6385	5.3539	5.3712
FXTN 10-36	PIBD1015B367	12.3750	4.5Y	2/24/2015	1481	4.06					5.6460	5.3882	5.4006
FXTN 05-68	PIBD0515E685	6.3750	4.5Y	5/13/2015	1559	4.27					5.6504	5.4083	5.4178
FXTN 07-47	PIBD0715E477	8.3750	4.5Y	5/22/2015	1568	4.30					5.6509	5.4106	5.4198
RTB 05-09	PIID0515H097	5.8750	5Y	8/19/2015	1657	4.54	3.400000	5.7000	2:02:23 PM	5.1016	5.6559	5.4335	5.4395
FXTN 10-37	PIBD1015H370	11.8750	5Y	8/25/2015	1663	4.56					5.6562	5.4351	5.4408
FXTN 05-69	PIBD0515K697	4.6250	5Y	11/25/2015	1755	4.81					5.6614	5.4588	5.4611
FXTN 10-38	PIBD1015L384	10.1250	5Y	12/15/2015	1775	4.86					5.6626	5.4639	5.4655
FXTN 10-39	PIBD1016A393	9.2500	5Y	1/12/2016	1803	4.94					5.6642	5.4711	5.4717

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FXTN 07-48 *	PIBD0716A488	7.0000	5Y	1/27/2016	1818	4.98	0.500000	5.8750	2:07:09 PM	5.8750	5.6650	5.4750	5.4750
FXTN 10-40	PIBD1016C407	7.5000	5.5Y	3/30/2016	1881	5.15					5.7481	5.5543	5.5543
FXTN 10-41	PIBD1016D416	7.0000	5.5Y	4/27/2016	1909	5.23					5.7850	5.5895	5.5895
FXTN 10-42	PIBD1016I420	9.1250	6Y	9/4/2016	2039	5.59	135.405000	5.8500	3:11:54 PM	5.7987	5.9565	5.7531	5.7531
RTB 07-01	PIID0716I018	7.0000	6Y	9/24/2016	2059	5.64	1.000000	5.8000	3:16:47 PM	5.8000	5.9829	5.7783	5.7783
FXTN 10-43	PIBD1016K436	6.2500	6Y	11/16/2016	2112	5.79					6.0528	5.8450	5.8450
FXTN 07-49	PIBD0717C493	7.0000	6.5Y	3/31/2017	2247	6.16	536.698000	5.7500	2:05:59 PM	6.1258	6.2309	6.0149	6.0149
FXTN 20-01	PIBD2017D011	14.3750	6.5Y	4/24/2017	2271	6.22					6.2626	6.0451	6.0451
RTB 07-02	PIID0717H026	6.6250	7Y	8/19/2017	2388	6.54	4.821000	6.0500	11:28:39 AM	6.0500	6.4169	6.1923	6.1923
FXTN 10-44	PIBD1017H447	7.7500	7Y	8/23/2017	2392	6.55					6.4222	6.1974	6.1974
FXTN 07-50	PIBD0717J502	5.3750	7Y	10/28/2017	2458	6.73					6.5093	6.2804	6.2804
FXTN 10-45 *	PIBD1018A451	5.8750	7Y	1/31/2018	2553	6.99					6.6346	6.4000	6.4000
FXTN 10-47	PIBD1018K478	8.8750	8Y	11/20/2018	2846	7.80					6.6670	6.4279	6.4017
FXTN 10-48	PIBD1019B485	7.8750	8.5Y	2/19/2019	2937	8.05	5.190000	5.7750	2:06:34 PM	5.7750	6.6771	6.4366	6.4022
FXTN 10-50	PIBD1020B508	7.7500	9.5Y	2/18/2020	3301	9.04					6.7174	6.4712	6.4043
RTB 10-01	PIID1020H015	7.2500	10Y	8/19/2020	3484	9.55					6.7376	6.4887	6.4053
FXTN 10-51	PIBD1020I510	6.1250	10Y	9/16/2020	3512	9.62					6.7407	6.4913	6.4055
FXTN 10-52 *	PIBD1020L525	5.8750	10Y	12/16/2020	3603	9.87	145.480000	6.2000	3:33:33 PM	6.4060	6.7508	6.5000	6.4060
FXTN 20-02	PIBD2022C021	15.0000	12Y	3/14/2022	4056	11.11					6.9723	6.7269	6.6445
FXTN 20-03	PIBD2022J033	12.7500	12Y	10/17/2022	4273	11.71					7.0784	6.8356	6.7587
FXTN 20-04	PIBD2023B048	13.0000	13Y	2/20/2023	4399	12.05					7.1401	6.8988	6.8250
FXTN 20-05	PIBD2023E054	11.8750	13Y	5/29/2023	4497	12.32					7.1880	6.9478	6.8766
FXTN 20-06	PIBD2023J068	11.3750	13Y	10/23/2023	4644	12.72					7.2599	7.0215	6.9540
FXTN 20-07	PIBD2024F075	12.3750	14Y	6/3/2024	4868	13.34					7.3694	7.1337	7.0719
FXTN 20-08	PIBD2024H086	12.8750	14Y	8/5/2024	4931	13.51					7.4003	7.1653	7.1051
FXTN 20-09	PIBD2024K091	13.7500	14Y	11/11/2024	5029	13.78					7.4482	7.2144	7.1567
FXTN 20-10	PIBD2025D103	12.1250	15Y	4/14/2025	5183	14.20					7.5235	7.2915	7.2377
FXTN 20-11	PIBD2025J116	12.1250	15Y	10/20/2025	5372	14.72					7.6159	7.3862	7.3372
FXTN 25-01	PIBD2525K015	18.2500	15Y	11/29/2025	5412	14.83					7.6355	7.4062	7.3583
FXTN 20-12	PIBD2026A122	10.2500	15Y	1/19/2026	5463	14.97					7.6604	7.4318	7.3851
FXTN 20-13	PIBD2026L139	8.0000	16Y	12/7/2026	5785	15.85					7.8179	7.5931	7.5546
FXTN 20-14	PIBD2027I140	8.6250	17Y	9/6/2027	6058	16.60					7.9514	7.7298	7.6983
FXTN 20-15	PIBD2028L151	9.5000	18Y	12/4/2028	6513	17.84					8.1740	7.9578	7.9378
FXTN 20-16	PIBD2030E166	8.7500	20Y	5/27/2030	7052	19.32					8.4376	8.2278	8.2216
FXTN 25-02	PIBD2530G029	12.5000	20Y	7/28/2030	7114	19.49					8.4679	8.2588	8.2542
FXTN 25-03 *	PIBD2531A032	11.2500	20Y	1/26/2031	7296	19.99	40.000000	8.0100	9:53:21 AM	8.0100	8.5569	8.3500	8.3500
FXTN 25-04	PIBD2531J042	9.3750	21Y	10/5/2031	7548	20.68					8.5418	8.3157	8.3158
FXTN 25-05	PIBD2532K057	8.5000	22Y	11/29/2032	7969	21.83					8.5166	8.2585	8.2586
FXTN 25-06	PIBD2534K062	9.2500	24Y	11/5/2034	8675	23.77					8.4743	8.1626	8.1628
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	9004	24.67					8.4546	8.1179	8.1181
FXTN 25-08 *	PIBD2535L086	8.1250	25Y	12/16/2035	9081	24.88	866.067000	8.0670	4:08:11 PM	8.1077	8.4500	8.1074	8.1077