

Interpolated Bonds
February 08, 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	22	0.06	345.000000	2.5000	3:55:44 PM	2.6917	3.7459	3.6799	3.1209
FXTN 07-36	PIBD0711D360	12.0000	2M	4/15/2011	65	0.18					3.5070	2.9134	2.2604
FXTN 05-63	PIBD0511F638	10.6250	5M	6/22/2011	133	0.36					3.5261	2.4937	2.5077
FXTN 07-37	PIBD0711G376	12.0000	5M	7/22/2011	163	0.45	30.000000	2.7500	3:55:14 PM	2.7500	3.5386	2.7017	2.7483
RTB 03-06	PIID0311G065	8.5000	5M	7/31/2011	172	0.47	210.596000	4.5000	10:31:54 AM	4.5000	3.5424	2.7641	2.8205
SPTB 10-01	SPTB1011I016	15.5000	8M	9/20/2011	223	0.61					3.6855	3.0962	3.1483
FXTN 10-28	PIBD1011J288	16.5000	8M	10/11/2011	244	0.67					3.7567	3.2308	3.2752
FXTN 05-64	PIBD0511J642	7.2500	9M	10/19/2011	252	0.69					3.7838	3.2821	3.3235
RTB 05-05	PIID0511L054	5.8750	10M	12/6/2011	300	0.82	0.300000	3.5250	10:59:39 AM	3.5096	3.9465	3.5898	3.6134
FXTN 04-19	PIBD0411L191	5.8750	10M	12/13/2011	307	0.84					3.9702	3.6346	3.6557
FXTN 03-18	PIBD0312A182	5.8750	11M	1/8/2012	333	0.91					4.0584	3.8013	3.8128
SPTB 10-02	SPTB1012A021	14.0000	1Y	1/31/2012	356	0.98					4.1363	3.9487	3.9517
FXTN 05-65	PIBD0512B658	5.7500	1.5Y	2/21/2012	377	1.03	26.189000	3.7500	4:02:24 PM	3.8848	4.1887	4.0195	4.0195
FXTN 10-29	PIBD1012D291	13.0000	1.5Y	4/25/2012	441	1.21					4.3129	4.1153	4.1153
FXTN 07-39	PIBD0712D395	11.5000	1.5Y	4/28/2012	444	1.22	1.500000	4.7500	11:26:36 AM	4.7500	4.3187	4.1198	4.1198
RTB 05-06	PIID0512H067	7.1250	1.5Y	8/1/2012	539	1.48	0.293000	5.0000	2:53:18 PM	5.0000	4.5030	4.2620	4.2620
FXTN 07-40	PIBD0712H408	11.3750	2Y	8/18/2012	556	1.52					4.5360	4.2874	4.2874
RTB 03-07	PIID0312I070	5.2500	2Y	9/24/2012	593	1.62					4.6078	4.3428	4.3428
FXTN 10-30	PIBD1012J302	12.1250	2Y	10/17/2012	616	1.69					4.6524	4.3772	4.3772
FXTN 07-41	PIBD0712K413	10.5000	2Y	11/17/2012	647	1.77					4.7126	4.4237	4.4237
FXTN 07-42	PIBD0713A421	9.0000	2Y	1/5/2013	696	1.91					4.8077	4.4970	4.4970
FXTN 03-19 *	PIBD0313A199	5.2500	2Y	1/7/2013	698	1.91	894.000000	4.5000	11:47:01 AM	4.5000	4.8115	4.5000	4.5000
FXTN 07-43	PIBD0713C438	8.7500	2.5Y	3/3/2013	753	2.06	50.500000	4.5500	3:36:51 PM	4.5475	4.8723	4.5840	4.5842
FXTN 05-66	PIBD0513C664	6.6250	2.5Y	3/13/2013	763	2.09					4.8834	4.5992	4.5996
FXTN 10-31	PIBD1013C316	12.7500	2.5Y	3/27/2013	777	2.13					4.8988	4.6206	4.6210
FXTN 10-32	PIBD1013E320	11.7500	2.5Y	5/15/2013	826	2.26					4.9530	4.6954	4.6961
FXTN 07-44	PIBD0713F446	9.6250	2.5Y	6/29/2013	871	2.39					5.0027	4.7641	4.7650
RTB 05-07	PIID0513G075	9.0000	2.5Y	7/31/2013	903	2.47					5.0380	4.8129	4.8140
FXTN 10-33	PIBD1013J337	11.0000	3Y	10/9/2013	973	2.67					5.1154	4.9198	4.9212
FXTN 07-45	PIBD0713K457	7.1250	3Y	11/2/2013	997	2.73					5.1419	4.9564	4.9580
FXTN 05-67 *	PIBD0514A673	6.2500	3Y	1/27/2014	1083	2.97	3,221.500000	5.1000	3:54:12 PM	5.0897	5.2369	5.0877	5.0897
FXTN 10-34	PIBD1014C341	12.3750	3.5Y	3/25/2014	1140	3.12					5.3355	5.1781	5.1892
FXTN 10-35	PIBD1014G356	12.7500	3.5Y	7/15/2014	1252	3.43					5.5292	5.3557	5.3847
RTB 05-08	PIID0514I080	6.2500	4Y	9/24/2014	1323	3.62	77.747000	5.7500	3:34:40 PM	5.5436	5.6520	5.4683	5.5087
FXTN 07-46	PIBD0714J466	6.5000	4Y	10/4/2014	1333	3.65					5.6692	5.4841	5.5262
SPTB 10-03 *	SPTB1014J037	12.2500	4Y	10/14/2014	1343	3.68					5.6865	5.5000	5.5436
FXTN 10-36	PIBD1015B367	12.3750	4.5Y	2/24/2015	1476	4.04					5.7127	5.5283	5.5928
FXTN 05-68	PIBD0515E685	6.3750	4.5Y	5/13/2015	1554	4.26					5.7280	5.5449	5.6216
FXTN 07-47	PIBD0715E477	8.3750	4.5Y	5/22/2015	1563	4.28					5.7297	5.5468	5.6249
RTB 05-09	PIID0515H097	5.8750	5Y	8/19/2015	1652	4.53	26.500000	5.7500	3:35:10 PM	5.7641	5.7472	5.5657	5.6578
FXTN 10-37	PIBD1015H370	11.8750	5Y	8/25/2015	1658	4.54					5.7484	5.5670	5.6600
FXTN 05-69	PIBD0515K697	4.6250	5Y	11/25/2015	1750	4.79					5.7665	5.5866	5.6940
FXTN 10-38	PIBD1015L384	10.1250	5Y	12/15/2015	1770	4.85					5.7704	5.5909	5.7014
FXTN 10-39	PIBD1016A393	9.2500	5Y	1/12/2016	1798	4.93					5.7759	5.5968	5.7118

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FXTN 07-48 *	PIBD0716A488	7.0000	5Y	1/27/2016	1813	4.97	1,045.000000	5.7000	4:01:23 PM	5.7161	5.7788	5.6000	5.7173
FXTN 10-40	PIBD1016C407	7.5000	5.5Y	3/30/2016	1876	5.14					5.8613	5.6814	5.7770
FXTN 10-41	PIBD1016D416	7.0000	5.5Y	4/27/2016	1904	5.22					5.8979	5.7176	5.8035
FXTN 10-42	PIBD1016I420	9.1250	6Y	9/4/2016	2034	5.57	390.000000	5.9350	3:35:31 PM	5.8997	6.0680	5.8856	5.9265
RTB 07-01	PIID0716I018	7.0000	6Y	9/24/2016	2054	5.63	2.900000	5.7500	3:06:48 PM	6.0069	6.0941	5.9115	5.9454
FXTN 10-43	PIBD1016K436	6.2500	6Y	11/16/2016	2107	5.77					6.1635	5.9800	5.9956
FXTN 07-49	PIBD0717C493	7.0000	6.5Y	3/31/2017	2242	6.14	634.550000	6.1400	3:51:47 PM	6.1376	6.3401	6.1545	6.1233
FXTN 20-01	PIBD2017D011	14.3750	6.5Y	4/24/2017	2266	6.21					6.3715	6.1855	6.1461
RTB 07-02	PIID0717H026	6.6250	7Y	8/19/2017	2383	6.53	908.560000	6.3200	3:37:06 PM	6.3233	6.5245	6.3367	6.2568
FXTN 10-44	PIBD1017H447	7.7500	7Y	8/23/2017	2387	6.54	20.000000	6.2500	3:15:35 PM	6.2500	6.5298	6.3419	6.2606
FXTN 07-50	PIBD0717J502	5.3750	7Y	10/28/2017	2453	6.72	1.500000	6.0750	2:13:16 PM	6.0750	6.6161	6.4272	6.3230
FXTN 10-45 *	PIBD1018A451	5.8750	7Y	1/31/2018	2548	6.98	712.153000	6.7500	3:52:29 PM	6.5325	6.7404	6.5500	6.4129
FXTN 10-47	PIBD1018K478	8.8750	8Y	11/20/2018	2841	7.78					6.7881	6.4671	6.3721
FXTN 10-48	PIBD1019B485	7.8750	8.5Y	2/19/2019	2932	8.03					6.8030	6.4413	6.3594
FXTN 10-50	PIBD1020B508	7.7500	9.5Y	2/18/2020	3296	9.03					6.8623	6.3382	6.3087
RTB 10-01	PIID1020H015	7.2500	10Y	8/19/2020	3479	9.53	25.000000	6.8000	11:36:25 AM	6.8000	6.8921	6.2864	6.2832
FXTN 10-51	PIBD1020I510	6.1250	10Y	9/16/2020	3507	9.61	4.000000	6.2750	10:05:29 AM	6.2750	6.8967	6.2785	6.2793
FXTN 10-52 *	PIBD1020L525	5.8750	10Y	12/16/2020	3598	9.86	2,236.826500	6.2500	3:55:24 PM	6.2606	6.9115	6.2527	6.2666
FXTN 20-02	PIBD2022C021	15.0000	12Y	3/14/2022	4051	11.10					7.1191	6.5100	6.4976
FXTN 20-03	PIBD2022J033	12.7500	12Y	10/17/2022	4268	11.69					7.2186	6.6332	6.6083
FXTN 20-04	PIBD2023B048	13.0000	13Y	2/20/2023	4394	12.04					7.2763	6.7048	6.6725
FXTN 20-05	PIBD2023E054	11.8750	13Y	5/29/2023	4492	12.31					7.3212	6.7605	6.7225
FXTN 20-06	PIBD2023J068	11.3750	13Y	10/23/2023	4639	12.71					7.3886	6.8439	6.7975
FXTN 20-07	PIBD2024F075	12.3750	14Y	6/3/2024	4863	13.32					7.4912	6.9711	6.9117
FXTN 20-08	PIBD2024H086	12.8750	14Y	8/5/2024	4926	13.50					7.5201	7.0069	6.9438
FXTN 20-09	PIBD2024K091	13.7500	14Y	11/11/2024	5024	13.76					7.5650	7.0626	6.9938
FXTN 20-10	PIBD2025D103	12.1250	15Y	4/14/2025	5178	14.19					7.6356	7.1500	7.0724
FXTN 20-11	PIBD2025J116	12.1250	15Y	10/20/2025	5367	14.70					7.7222	7.2574	7.1688
FXTN 25-01	PIBD2525K015	18.2500	15Y	11/29/2025	5407	14.81					7.7405	7.2801	7.1892
FXTN 20-12	PIBD2026A122	10.2500	15Y	1/19/2026	5458	14.95					7.7639	7.3090	7.2152
FXTN 20-13	PIBD2026L139	8.0000	16Y	12/7/2026	5780	15.84					7.9114	7.4919	7.3794
FXTN 20-14	PIBD2027I140	8.6250	17Y	9/6/2027	6053	16.58	50.000000	8.0000	11:57:26 AM	8.0000	8.0365	7.6469	7.5186
FXTN 20-15	PIBD2028L151	9.5000	18Y	12/4/2028	6508	17.83					8.2450	7.9053	7.7507
FXTN 20-16	PIBD2030E166	8.7500	20Y	5/27/2030	7047	19.31	50.000000	8.1500	11:33:46 AM	8.1500	8.4920	8.2114	8.0256
FXTN 25-02	PIBD2530G029	12.5000	20Y	7/28/2030	7109	19.48					8.5204	8.2466	8.0572
FXTN 25-03 *	PIBD2531A032	11.2500	20Y	1/26/2031	7291	19.98					8.6038	8.3500	8.1500
FXTN 25-04	PIBD2531J042	9.3750	21Y	10/5/2031	7543	20.67					8.5838	8.3359	8.1439
FXTN 25-05	PIBD2532K057	8.5000	22Y	11/29/2032	7964	21.82	1.475000	8.1750	3:23:31 PM	8.1750	8.5502	8.3123	8.1337
FXTN 25-06	PIBD2534K062	9.2500	24Y	11/5/2034	8670	23.75					8.4939	8.2727	8.1167
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	8999	24.65	9.000000	8.0500	11:38:21 AM	8.0500	8.4677	8.2543	8.1087
FXTN 25-08 *	PIBD2535L086	8.1250	25Y	12/16/2035	9076	24.87	307.798202	8.1250	3:58:00 PM	8.1085	8.4615	8.2500	8.1068