

Interpolated Bonds  
February 15, 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	15	0.04					3.7601	3.6912	3.6912
FXTN 07-36	PIBD0711D360	12.0000	2M	4/15/2011	58	0.16					3.4189	3.2500	3.1884
FXTN 05-63	PIBD0511F638	10.6250	4M	6/22/2011	126	0.35					3.4660	3.3021	3.1625
FXTN 07-37	PIBD0711G376	12.0000	5M	7/22/2011	156	0.43					3.5045	3.3467	3.2161
RTB 03-06	PIID0311G065	8.5000	5M	7/31/2011	165	0.45					3.5160	3.3601	3.2321
SPTB 10-01	SPTB1011I016	15.5000	7M	9/20/2011	216	0.59					3.6471	3.4876	3.3908
FXTN 10-28	PIBD1011J288	16.5000	8M	10/11/2011	237	0.65					3.7077	3.5453	3.4629
FXTN 05-64	PIBD0511J642	7.2500	8M	10/19/2011	245	0.67					3.7308	3.5673	3.4904
RTB 05-05	PIID0511L054	5.8750	10M	12/6/2011	293	0.80					3.8692	3.6992	3.6552
FXTN 04-19	PIBD0411L191	5.8750	10M	12/13/2011	300	0.82					3.8894	3.7184	3.6793
FXTN 03-18	PIBD0312A182	5.8750	11M	1/8/2012	326	0.89					3.9644	3.7898	3.7685
SPTB 10-02	SPTB1012A021	14.0000	11M	1/31/2012	349	0.96					4.0308	3.8530	3.8475
FXTN 05-65	PIBD0512B658	5.7500	1.5Y	2/21/2012	370	1.01	30.000000	3.7500	3:50:01 PM	3.7500	4.0892	3.9091	3.9091
FXTN 10-29	PIBD1012D291	13.0000	1.5Y	4/25/2012	434	1.19					4.2631	4.0767	4.0767
FXTN 07-39	PIBD0712D395	11.5000	1.5Y	4/28/2012	437	1.20					4.2713	4.0846	4.0846
RTB 05-06	PIID0512H067	7.1250	1.5Y	8/1/2012	532	1.46	1.500000	4.1750	9:56:02 AM	4.1750	4.5294	4.3335	4.3335
FXTN 07-40	PIBD0712H408	11.3750	2Y	8/18/2012	549	1.50					4.5756	4.3780	4.3780
RTB 03-07	PIID0312I070	5.2500	2Y	9/24/2012	586	1.61					4.6762	4.4749	4.4749
FXTN 10-30	PIBD1012J302	12.1250	2Y	10/17/2012	609	1.67					4.7387	4.5352	4.5352
FXTN 07-41	PIBD0712K413	10.5000	2Y	11/17/2012	640	1.75					4.8229	4.6164	4.6164
FXTN 07-42	PIBD0713A421	9.0000	2Y	1/5/2013	689	1.89					4.9561	4.7448	4.7448
FXTN 03-19 *	PIBD0313A199	5.2500	2Y	1/7/2013	691	1.89					4.9615	4.7500	4.7500
FXTN 07-43	PIBD0713C438	8.7500	2.5Y	3/3/2013	746	2.04					5.0393	4.8286	4.8214
FXTN 05-66	PIBD0513C664	6.6250	2.5Y	3/13/2013	756	2.07					5.0534	4.8429	4.8344
FXTN 10-31	PIBD1013C316	12.7500	2.5Y	3/27/2013	770	2.11					5.0732	4.8629	4.8526
FXTN 10-32	PIBD1013E320	11.7500	2.5Y	5/15/2013	819	2.24					5.1425	4.9329	4.9162
FXTN 07-44	PIBD0713F446	9.6250	2.5Y	6/29/2013	864	2.37					5.2061	4.9971	4.9747
RTB 05-07	PIID0513G075	9.0000	2.5Y	7/31/2013	896	2.45					5.2513	5.0429	5.0162
FXTN 10-33	PIBD1013J337	11.0000	3Y	10/9/2013	966	2.65					5.3503	5.1429	5.1071
FXTN 07-45	PIBD0713K457	7.1250	3Y	11/2/2013	990	2.71					5.3842	5.1771	5.1383
FXTN 05-67 *	PIBD0514A673	6.2500	3Y	1/27/2014	1076	2.95	5.000000	5.1000	8:54:57 AM	5.1000	5.5058	5.3000	5.2500
FXTN 10-34	PIBD1014C341	12.3750	3.5Y	3/25/2014	1133	3.10					5.6082	5.3877	5.3270
FXTN 10-35	PIBD1014G356	12.7500	3.5Y	7/15/2014	1245	3.41					5.8095	5.5600	5.4783
RTB 05-08	PIID0514I080	6.2500	4Y	9/24/2014	1316	3.61	11.361200	5.5500	3:47:36 PM	5.5805	5.9371	5.6692	5.5742
FXTN 07-46	PIBD0714J466	6.5000	4Y	10/4/2014	1326	3.63	3,500.000000	5.6000	12:04:38 PM	5.6012	5.9551	5.6846	5.5877
SPTB 10-03 *	SPTB1014J037	12.2500	4Y	10/14/2014	1336	3.66					5.9731	5.7000	5.6012
FXTN 10-36	PIBD1015B367	12.3750	4.5Y	2/24/2015	1469	4.02					6.0721	5.8203	5.7501
FXTN 05-68	PIBD0515E685	6.3750	4.5Y	5/13/2015	1547	4.24	85.000000	6.1250	4:06:22 PM	6.1250	6.1302	5.8908	5.8374
FXTN 07-47	PIBD0715E477	8.3750	4.5Y	5/22/2015	1556	4.26					6.1369	5.8989	5.8475
RTB 05-09	PIID0515H097	5.8750	5Y	8/19/2015	1645	4.51	0.500000	6.0000	12:06:02 PM	6.0000	6.2032	5.9794	5.9471
FXTN 10-37	PIBD1015H370	11.8750	5Y	8/25/2015	1651	4.52					6.2077	5.9848	5.9538
FXTN 05-69	PIBD0515K697	4.6250	5Y	11/25/2015	1743	4.78					6.2762	6.0680	6.0568
FXTN 10-38	PIBD1015L384	10.1250	5Y	12/15/2015	1763	4.83					6.2911	6.0861	6.0792
FXTN 10-39	PIBD1016A393	9.2500	5Y	1/12/2016	1791	4.91					6.3119	6.1114	6.1105

**Interpolated Bonds**  
**February 15, 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	5Y	1/27/2016	1806	4.95	53.780000	6.1750	3:04:58 PM	6.1285	6.3231	6.1250	6.1273
FXTN 10-40	PIBD1016C407	7.5000	5.5Y	3/30/2016	1869	5.12					6.3968	6.1503	6.1522
FXTN 10-41	PIBD1016D416	7.0000	5.5Y	4/27/2016	1897	5.20					6.4295	6.1615	6.1633
FXTN 10-42	PIBD1016I420	9.1250	6Y	9/4/2016	2027	5.55	135.000000	6.3250	3:17:35 PM	6.3138	6.5815	6.2136	6.2147
RTB 07-01	PIID0716I018	7.0000	6Y	9/24/2016	2047	5.61	4.139000	6.1500	2:57:24 PM	6.1643	6.6049	6.2217	6.2226
FXTN 10-43	PIBD1016K436	6.2500	6Y	11/16/2016	2100	5.75					6.6669	6.2429	6.2436
FXTN 07-49	PIBD0717C493	7.0000	6.5Y	3/31/2017	2235	6.12					6.8248	6.2971	6.2970
FXTN 20-01	PIBD2017D011	14.3750	6.5Y	4/24/2017	2259	6.19					6.8529	6.3067	6.3065
RTB 07-02	PIID0717H026	6.6250	7Y	8/19/2017	2376	6.51	38.053000	6.2505	3:48:41 PM	6.3250	6.9897	6.3536	6.3528
FXTN 10-44	PIBD1017H447	7.7500	7Y	8/23/2017	2380	6.52	1,800.000000	6.4150	10:52:23 AM	6.4200	6.9944	6.3552	6.3544
FXTN 07-50	PIBD0717J502	5.3750	7Y	10/28/2017	2446	6.70					7.0716	6.3817	6.3805
FXTN 10-45 *	PIBD1018A451	5.8750	7Y	1/31/2018	2541	6.96					7.1827	6.4198	6.4180
FXTN 10-47	PIBD1018K478	8.8750	8Y	11/20/2018	2834	7.76					7.2514	6.5118	6.5097
FXTN 10-48	PIBD1019B485	7.8750	8.5Y	2/19/2019	2925	8.01	700.000000	6.5150	10:52:00 AM	6.5200	7.2727	6.5404	6.5382
FXTN 10-50	PIBD1020B508	7.7500	9.5Y	2/18/2020	3289	9.01					7.3580	6.6547	6.6522
RTB 10-01	PIID1020H015	7.2500	10Y	8/19/2020	3472	9.51	1.000000	7.0000	9:23:38 AM	7.0000	7.4009	6.7122	6.7094
FXTN 10-51	PIBD1020I510	6.1250	10Y	9/16/2020	3500	9.59					7.4075	6.7210	6.7182
FXTN 10-52 *	PIBD1020L525	5.8750	10Y	12/16/2020	3591	9.84	923.002584	6.7000	4:04:53 PM	6.7464	7.4288	6.7496	6.7467
FXTN 20-02	PIBD2022C021	15.0000	12Y	3/14/2022	4044	11.08					7.5940	6.9796	6.9495
FXTN 20-03	PIBD2022J033	12.7500	12Y	10/17/2022	4261	11.67					7.6731	7.0898	7.0466
FXTN 20-04	PIBD2023B048	13.0000	13Y	2/20/2023	4387	12.02					7.7190	7.1538	7.1031
FXTN 20-05	PIBD2023E054	11.8750	13Y	5/29/2023	4485	12.29					7.7547	7.2036	7.1469
FXTN 20-06	PIBD2023J068	11.3750	13Y	10/23/2023	4632	12.69					7.8083	7.2782	7.2127
FXTN 20-07	PIBD2024F075	12.3750	14Y	6/3/2024	4856	13.30					7.8900	7.3920	7.3130
FXTN 20-08	PIBD2024H086	12.8750	14Y	8/5/2024	4919	13.48					7.9129	7.4240	7.3412
FXTN 20-09	PIBD2024K091	13.7500	14Y	11/11/2024	5017	13.75					7.9486	7.4737	7.3851
FXTN 20-10	PIBD2025D103	12.1250	15Y	4/14/2025	5171	14.17					8.0048	7.5519	7.4540
FXTN 20-11	PIBD2025J116	12.1250	15Y	10/20/2025	5360	14.68					8.0737	7.6479	7.5387
FXTN 25-01	PIBD2525K015	18.2500	15Y	11/29/2025	5400	14.79					8.0883	7.6682	7.5566
FXTN 20-12	PIBD2026A122	10.2500	15Y	1/19/2026	5451	14.93					8.1068	7.6941	7.5794
FXTN 20-13	PIBD2026L139	8.0000	16Y	12/7/2026	5773	15.82					8.2242	7.8577	7.7235
FXTN 20-14	PIBD2027I140	8.6250	17Y	9/6/2027	6046	16.56					8.3237	7.9963	7.8458
FXTN 20-15	PIBD2028L151	9.5000	18Y	12/4/2028	6501	17.81					8.4896	8.2274	8.0495
FXTN 20-16	PIBD2030E166	8.7500	20Y	5/27/2030	7040	19.29					8.6861	8.5011	8.2908
FXTN 25-02	PIBD2530G029	12.5000	20Y	7/28/2030	7102	19.46					8.7087	8.5326	8.3185
FXTN 25-03 *	PIBD2531A032	11.2500	20Y	1/26/2031	7284	19.96					8.7750	8.6250	8.4000
FXTN 25-04	PIBD2531J042	9.3750	21Y	10/5/2031	7536	20.65					8.7373	8.5507	8.3594
FXTN 25-05	PIBD2532K057	8.5000	22Y	11/29/2032	7957	21.80					8.6742	8.4265	8.2916
FXTN 25-06	PIBD2534K062	9.2500	24Y	11/5/2034	8663	23.73					8.5685	8.2184	8.1779
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	8992	24.64	200.000000	8.1250	2:43:16 PM	8.1325	8.5192	8.1213	8.1250
FXTN 25-08 *	PIBD2535L086	8.1250	25Y	12/16/2035	9069	24.85	740.040200	8.1000	4:08:56 PM	8.1072	8.5077	8.0986	8.1126