

**Interpolated Bonds**  
**February 21, 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	9	0.02	701.000000	2.9500	2:34:20 PM	2.9568	3.8443	3.8095	3.7381
FXTN 07-36	PIBD0711D360	12.0000	2M	4/15/2011	52	0.14					3.1833	3.0000	2.6049
FXTN 05-63	PIBD0511F638	10.6250	4M	6/22/2011	120	0.33					3.2062	3.0250	2.4647
FXTN 07-37	PIBD0711G376	12.0000	5M	7/22/2011	150	0.41					3.2344	3.0607	2.4142
RTB 03-06	PIID0311G065	8.5000	5M	7/31/2011	159	0.44	120.340000	2.5000	10:27:09 AM	2.4937	3.2429	3.0714	2.3991
SPTB 10-01	SPTB1011I016	15.5000	7M	9/20/2011	210	0.58					3.3529	3.1844	2.5180
FXTN 10-28	PIBD1011J288	16.5000	8M	10/11/2011	231	0.63					3.4209	3.2500	2.6419
FXTN 05-64	PIBD0511J642	7.2500	8M	10/19/2011	239	0.65					3.4468	3.2750	2.6891
RTB 05-05	PIID0511L054	5.8750	10M	12/6/2011	287	0.79					3.6023	3.4250	2.9724
FXTN 04-19	PIBD0411L191	5.8750	10M	12/13/2011	294	0.81					3.6250	3.4469	3.0137
FXTN 03-18	PIBD0312A182	5.8750	11M	1/8/2012	320	0.88					3.7092	3.5281	3.1671
SPTB 10-02	SPTB1012A021	14.0000	11M	1/31/2012	343	0.94					3.7837	3.6000	3.3028
FXTN 05-65	PIBD0512B658	5.7500	1Y	2/21/2012	364	1.00	2.866000	4.0000	3:08:24 PM	4.0000	3.8544	3.6688	3.4045
FXTN 10-29	PIBD1012D291	13.0000	1.5Y	4/25/2012	428	1.17					4.0747	3.8844	3.6728
FXTN 07-39	PIBD0712D395	11.5000	1.5Y	4/28/2012	431	1.18					4.0851	3.8945	3.6853
RTB 05-06	PIID0512H067	7.1250	1.5Y	8/1/2012	526	1.44					4.4122	4.2144	4.0835
FXTN 07-40	PIBD0712H408	11.3750	1.5Y	8/18/2012	543	1.49					4.4707	4.2717	4.1548
RTB 03-07	PIID0312I070	5.2500	2Y	9/24/2012	580	1.59	0.100000	5.0000	3:58:45 PM	5.0000	4.5981	4.3963	4.3099
FXTN 10-30	PIBD1012J302	12.1250	2Y	10/17/2012	603	1.65					4.6773	4.4738	4.4063
FXTN 07-41	PIBD0712K413	10.5000	2Y	11/17/2012	634	1.74					4.7840	4.5782	4.5362
FXTN 07-42	PIBD0713A421	9.0000	2Y	1/5/2013	683	1.87					4.9527	4.7433	4.7416
FXTN 03-19 *	PIBD0313A199	5.2500	2Y	1/7/2013	685	1.88					4.9596	4.7500	4.7500
FXTN 07-43	PIBD0713C438	8.7500	2.5Y	3/3/2013	740	2.03	15.000000	4.9500	11:30:16 AM	4.9500	5.0341	4.7857	4.8421
FXTN 05-66	PIBD0513C664	6.6250	2.5Y	3/13/2013	750	2.05					5.0476	4.7922	4.8588
FXTN 10-31	PIBD1013C316	12.7500	2.5Y	3/27/2013	764	2.09					5.0666	4.8013	4.8822
FXTN 10-32	PIBD1013E320	11.7500	2.5Y	5/15/2013	813	2.23					5.1329	4.8331	4.9642
FXTN 07-44	PIBD0713F446	9.6250	2.5Y	6/29/2013	858	2.35					5.1938	4.8623	5.0396
RTB 05-07	PIID0513G075	9.0000	2.5Y	7/31/2013	890	2.44					5.2371	4.8831	5.0931
FXTN 10-33	PIBD1013J337	11.0000	3Y	10/9/2013	960	2.63					5.3319	4.9286	5.2103
FXTN 07-45	PIBD0713K457	7.1250	3Y	11/2/2013	984	2.70					5.3644	4.9442	5.2504
FXTN 05-67 *	PIBD0514A673	6.2500	3Y	1/27/2014	1070	2.93	2,092.820126	5.2000	3:58:08 PM	5.3944	5.4808	5.0000	5.3944
FXTN 10-34	PIBD1014C341	12.3750	3.5Y	3/25/2014	1127	3.09					5.6332	5.2083	5.5162
FXTN 10-35	PIBD1014G356	12.7500	3.5Y	7/15/2014	1239	3.39					5.9328	5.6175	5.7555
RTB 05-08	PIID0514I080	6.2500	4Y	9/24/2014	1310	3.59	21.531400	5.5500	3:37:06 PM	5.5595	6.1227	5.8769	5.9073
FXTN 07-46	PIBD0714J466	6.5000	4Y	10/4/2014	1320	3.62					6.1494	5.9135	5.9286
SPTB 10-03 *	SPTB1014J037	12.2500	4Y	10/14/2014	1330	3.64					6.1762	5.9500	5.9500
FXTN 10-36	PIBD1015B367	12.3750	4.5Y	2/24/2015	1463	4.01					6.2313	5.9854	5.9854
FXTN 05-68	PIBD0515E685	6.3750	4.5Y	5/13/2015	1541	4.22					6.2637	6.0062	6.0062
FXTN 07-47	PIBD0715E477	8.3750	4.5Y	5/22/2015	1550	4.25					6.2674	6.0086	6.0086
RTB 05-09	PIID0515H097	5.8750	4.5Y	8/19/2015	1639	4.49	0.800000	6.1250	3:18:49 PM	5.9647	6.3044	6.0324	6.0323
FXTN 10-37	PIBD1015H370	11.8750	5Y	8/25/2015	1645	4.51					6.3068	6.0340	6.0339
FXTN 05-69	PIBD0515K697	4.6250	5Y	11/25/2015	1737	4.76					6.3450	6.0585	6.0584
FXTN 10-38	PIBD1015L384	10.1250	5Y	12/15/2015	1757	4.81					6.3533	6.0638	6.0638
FXTN 10-39	PIBD1016A393	9.2500	5Y	1/12/2016	1785	4.89					6.3649	6.0713	6.0712

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FXTN 07-48 *	PIBD0716A488	7.0000	5Y	1/27/2016	1800	4.93	405.500000	6.0500	11:52:19 AM	6.0752	6.3712	6.0753	6.0752
FXTN 10-40	PIBD1016C407	7.5000	5.5Y	3/30/2016	1863	5.10					6.4424	6.1545	6.1545
FXTN 10-41	PIBD1016D416	7.0000	5.5Y	4/27/2016	1891	5.18					6.4740	6.1898	6.1897
FXTN 10-42	PIBD1016I420	9.1250	6Y	9/4/2016	2021	5.54					6.6209	6.3533	6.3533
RTB 07-01	PIID0716I018	7.0000	6Y	9/24/2016	2041	5.59	7.000000	6.2500	3:30:25 PM	6.1874	6.6436	6.3785	6.3785
FXTN 10-43	PIBD1016K436	6.2500	6Y	11/16/2016	2094	5.74					6.7035	6.4452	6.4451
FXTN 07-49	PIBD0717C493	7.0000	6.5Y	3/31/2017	2229	6.11					6.8561	6.6150	6.6150
FXTN 20-01	PIBD2017D011	14.3750	6.5Y	4/24/2017	2253	6.17					6.8832	6.6452	6.6452
RTB 07-02	PIID0717H026	6.6250	6.5Y	8/19/2017	2370	6.49	100.000000	6.5250	9:12:07 AM	6.5250	7.0154	6.7924	6.7924
FXTN 10-44	PIBD1017H447	7.7500	6.5Y	8/23/2017	2374	6.50					7.0199	6.7974	6.7974
FXTN 07-50	PIBD0717J502	5.3750	7Y	10/28/2017	2440	6.68					7.0945	6.8805	6.8805
FXTN 10-45 *	PIBD1018A451	5.8750	7Y	1/31/2018	2535	6.95					7.2019	7.0000	7.0000
FXTN 10-47	PIBD1018K478	8.8750	8Y	11/20/2018	2828	7.75					7.2728	6.9233	6.9214
FXTN 10-48	PIBD1019B485	7.8750	8Y	2/19/2019	2919	8.00	8.402000	6.4000	2:58:50 PM	6.3575	7.2948	6.8994	6.8970
FXTN 10-50	PIBD1020B508	7.7500	9Y	2/18/2020	3283	8.99					7.3828	6.8041	6.7995
RTB 10-01	PIID1020H015	7.2500	9.5Y	8/19/2020	3466	9.50					7.4270	6.7562	6.7504
FXTN 10-51	PIBD1020I510	6.1250	10Y	9/16/2020	3494	9.57					7.4338	6.7488	6.7429
FXTN 10-52 *	PIBD1020L525	5.8750	10Y	12/16/2020	3585	9.82	144.045000	6.5770	3:37:46 PM	6.7185	7.4558	6.7250	6.7185
FXTN 20-02	PIBD2022C021	15.0000	12Y	3/14/2022	4038	11.06					7.5931	6.9243	6.9063
FXTN 20-03	PIBD2022J033	12.7500	12Y	10/17/2022	4255	11.66					7.6588	7.0198	6.9963
FXTN 20-04	PIBD2023B048	13.0000	12Y	2/20/2023	4381	12.00					7.6970	7.0753	7.0486
FXTN 20-05	PIBD2023E054	11.8750	13Y	5/29/2023	4479	12.27					7.7267	7.1184	7.0892
FXTN 20-06	PIBD2023J068	11.3750	13Y	10/23/2023	4626	12.67					7.7713	7.1831	7.1502
FXTN 20-07	PIBD2024F075	12.3750	14Y	6/3/2024	4850	13.29					7.8392	7.2816	7.2431
FXTN 20-08	PIBD2024H086	12.8750	14Y	8/5/2024	4913	13.46					7.8582	7.3093	7.2692
FXTN 20-09	PIBD2024K091	13.7500	14Y	11/11/2024	5011	13.73					7.8879	7.3525	7.3099
FXTN 20-10	PIBD2025D103	12.1250	15Y	4/14/2025	5165	14.15					7.9346	7.4202	7.3737
FXTN 20-11	PIBD2025J116	12.1250	15Y	10/20/2025	5354	14.67					7.9919	7.5034	7.4521
FXTN 25-01	PIBD2525K015	18.2500	15Y	11/29/2025	5394	14.78					8.0040	7.5210	7.4687
FXTN 20-12	PIBD2026A122	10.2500	15Y	1/19/2026	5445	14.92					8.0195	7.5434	7.4898
FXTN 20-13	PIBD2026L139	8.0000	16Y	12/7/2026	5767	15.80					8.1171	7.6851	7.6234
FXTN 20-14	PIBD2027I140	8.6250	17Y	9/6/2027	6040	16.55					8.1998	7.8053	7.7366
FXTN 20-15	PIBD2028L151	9.5000	18Y	12/4/2028	6495	17.79					8.3377	8.0055	7.9253
FXTN 20-16	PIBD2030E166	8.7500	20Y	5/27/2030	7034	19.27					8.5011	8.2426	8.1488
FXTN 25-02	PIBD2530G029	12.5000	20Y	7/28/2030	7096	19.44					8.5198	8.2699	8.1745
FXTN 25-03 *	PIBD2531A032	11.2500	20Y	1/26/2031	7278	19.94					8.5750	8.3500	8.2500
FXTN 25-04	PIBD2531J042	9.3750	21Y	10/5/2031	7530	20.63					8.5574	8.3158	8.2299
FXTN 25-05	PIBD2532K057	8.5000	22Y	11/29/2032	7951	21.78					8.5279	8.2586	8.1963
FXTN 25-06	PIBD2534K062	9.2500	24Y	11/5/2034	8657	23.72					8.4784	8.1628	8.1400
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	8986	24.62					8.4554	8.1181	8.1138
FXTN 25-08 *	PIBD2535L086	8.1250	25Y	12/16/2035	9063	24.83	242.355000	8.1150	3:57:19 PM	8.1077	8.4500	8.1077	8.1077