

Interpolated Bonds
February 22, 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	8	0.02	207.334648	1.4500	11:42:10 AM	1.5513	3.7689	3.7439	3.7183
FXTN 07-36	PIBD0711D360	12.0000	2M	4/15/2011	51	0.14					2.6250	2.3310	2.2062
FXTN 05-63	PIBD0511F638	10.6250	4M	6/22/2011	119	0.33					2.6036	1.9013	1.8542
FXTN 07-37	PIBD0711G376	12.0000	5M	7/22/2011	149	0.41					2.6815	2.2459	2.1617
RTB 03-06	PIID0311G065	8.5000	5M	7/31/2011	158	0.43					2.7049	2.3493	2.2540
SPTB 10-01	SPTB1011I016	15.5000	7M	9/20/2011	209	0.57					2.9003	2.7548	2.6298
FXTN 10-28	PIBD1011J288	16.5000	8M	10/11/2011	230	0.63					3.0037	2.8558	2.7308
FXTN 05-64	PIBD0511J642	7.2500	8M	10/19/2011	238	0.65					3.0430	2.8942	2.7692
RTB 05-05	PIID0511L054	5.8750	10M	12/6/2011	286	0.78					3.2794	3.1250	3.0000
FXTN 04-19	PIBD0411L191	5.8750	10M	12/13/2011	293	0.80					3.3139	3.1587	3.0337
FXTN 03-18	PIBD0312A182	5.8750	11M	1/8/2012	319	0.87					3.4419	3.2837	3.1587
SPTB 10-02	SPTB1012A021	14.0000	11M	1/31/2012	342	0.94					3.5551	3.3942	3.2692
FXTN 05-65	PIBD0512B658	5.7500	1Y	2/21/2012	363	0.99	0.993000	4.0000	3:44:13 PM	4.0000	3.6585	3.4952	3.3702
FXTN 10-29	PIBD1012D291	13.0000	1.5Y	4/25/2012	427	1.17					3.9137	3.7461	3.5958
FXTN 07-39	PIBD0712D395	11.5000	1.5Y	4/28/2012	430	1.18					3.9256	3.7578	3.6063
RTB 05-06	PIID0512H067	7.1250	1.5Y	8/1/2012	525	1.44					4.3030	4.1289	3.9393
FXTN 07-40	PIBD0712H408	11.3750	1.5Y	8/18/2012	542	1.48					4.3705	4.1953	3.9989
RTB 03-07	PIID0312I070	5.2500	2Y	9/24/2012	579	1.59	500.050000	4.5000	3:34:56 PM	4.5000	4.5175	4.3398	4.1286
FXTN 10-30	PIBD1012J302	12.1250	2Y	10/17/2012	602	1.65					4.6089	4.4297	4.2092
FXTN 07-41	PIBD0712K413	10.5000	2Y	11/17/2012	633	1.73					4.7320	4.5508	4.3179
FXTN 07-42	PIBD0713A421	9.0000	2Y	1/5/2013	682	1.87					4.9267	4.7422	4.4896
FXTN 03-19 *	PIBD0313A199	5.2500	2Y	1/7/2013	684	1.87	4.894000	4.1500	11:19:13 AM	4.1500	4.9346	4.7500	4.4966
FXTN 07-43	PIBD0713C438	8.7500	2.5Y	3/3/2013	739	2.02	15.000000	4.2500	3:31:17 PM	4.2500	5.0198	4.8286	4.5958
FXTN 05-66	PIBD0513C664	6.6250	2.5Y	3/13/2013	749	2.05					5.0353	4.8429	4.6138
FXTN 10-31	PIBD1013C316	12.7500	2.5Y	3/27/2013	763	2.09					5.0569	4.8629	4.6391
FXTN 10-32	PIBD1013E320	11.7500	2.5Y	5/15/2013	812	2.22					5.1328	4.9329	4.7275
FXTN 07-44	PIBD0713F446	9.6250	2.5Y	6/29/2013	857	2.35					5.2025	4.9971	4.8086
RTB 05-07	PIID0513G075	9.0000	2.5Y	7/31/2013	889	2.44					5.2520	5.0429	4.8663
FXTN 10-33	PIBD1013J337	11.0000	3Y	10/9/2013	959	2.63					5.3604	5.1429	4.9925
FXTN 07-45	PIBD0713K457	7.1250	3Y	11/2/2013	983	2.69					5.3976	5.1771	5.0358
FXTN 05-67 *	PIBD0514A673	6.2500	3Y	1/27/2014	1069	2.93	55.000000	5.1000	12:31:09 PM	5.1909	5.5308	5.3000	5.1909
FXTN 10-34	PIBD1014C341	12.3750	3.5Y	3/25/2014	1126	3.08					5.6834	5.4535	5.3683
FXTN 10-35	PIBD1014G356	12.7500	3.5Y	7/15/2014	1238	3.39					5.9833	5.7550	5.7168
RTB 05-08	PIID0514I080	6.2500	4Y	9/24/2014	1309	3.59	3.045000	5.4500	11:29:17 AM	5.4303	6.1734	5.9462	5.9378
FXTN 07-46	PIBD0714J466	6.5000	4Y	10/4/2014	1319	3.61					6.2001	5.9731	5.9689
SPTB 10-03 *	SPTB1014J037	12.2500	4Y	10/14/2014	1329	3.64					6.2269	6.0000	6.0000
FXTN 10-36	PIBD1015B367	12.3750	4.5Y	2/24/2015	1462	4.01					6.3102	5.8868	6.0048
FXTN 05-68	PIBD0515E685	6.3750	4.5Y	5/13/2015	1540	4.22					6.3590	5.8204	6.0076
FXTN 07-47	PIBD0715E477	8.3750	4.5Y	5/22/2015	1549	4.24					6.3646	5.8128	6.0079
RTB 05-09	PIID0515H097	5.8750	4.5Y	8/19/2015	1638	4.49	339.550000	5.7500	12:29:51 PM	5.9480	6.4204	5.7370	6.0111
FXTN 10-37	PIBD1015H370	11.8750	4.5Y	8/25/2015	1644	4.50					6.4241	5.7319	6.0113
FXTN 05-69	PIBD0515K697	4.6250	5Y	11/25/2015	1736	4.76	100.000000	5.6000	9:43:52 AM	5.6000	6.4817	5.6536	6.0146
FXTN 10-38	PIBD1015L384	10.1250	5Y	12/15/2015	1756	4.81					6.4942	5.6366	6.0154
FXTN 10-39	PIBD1016A393	9.2500	5Y	1/12/2016	1784	4.89					6.5118	5.6128	6.0164

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FXTN 07-48 *	PIBD0716A488	7.0000	5Y	1/27/2016	1799	4.93	1,600.000000	6.0500	3:25:18 PM	6.0430	6.5212	5.6000	6.0169
FXTN 10-40	PIBD1016C407	7.5000	5.5Y	3/30/2016	1862	5.10					6.5899	5.7307	6.1012
FXTN 10-41	PIBD1016D416	7.0000	5.5Y	4/27/2016	1890	5.18					6.6204	5.7888	6.1386
FXTN 10-42	PIBD1016I420	9.1250	6Y	9/4/2016	2020	5.53	100.000000	6.3000	11:55:39 AM	6.2750	6.7623	6.0585	6.3125
RTB 07-01	PIID0716I018	7.0000	6Y	9/24/2016	2040	5.59	10.000000	6.7500	2:52:01 PM	6.7500	6.7841	6.1000	6.3393
FXTN 10-43	PIBD1016K436	6.2500	6Y	11/16/2016	2093	5.73					6.8419	6.2100	6.4101
FXTN 07-49	PIBD0717C493	7.0000	6.5Y	3/31/2017	2228	6.10					6.9892	6.4901	6.5907
FXTN 20-01	PIBD2017D011	14.3750	6.5Y	4/24/2017	2252	6.17					7.0154	6.5399	6.6228
RTB 07-02	PIID0717H026	6.6250	6.5Y	8/19/2017	2369	6.49	1.000000	6.5000	3:53:27 PM	6.5000	7.1431	6.7827	6.7793
FXTN 10-44	PIBD1017H447	7.7500	6.5Y	8/23/2017	2373	6.50					7.1474	6.7910	6.7847
FXTN 07-50	PIBD0717J502	5.3750	7Y	10/28/2017	2439	6.68					7.2194	6.9279	6.8729
FXTN 10-45 *	PIBD1018A451	5.8750	7Y	1/31/2018	2534	6.94					7.3231	7.1250	7.0000
FXTN 10-47	PIBD1018K478	8.8750	8Y	11/20/2018	2827	7.75					7.4331	7.0622	6.9616
FXTN 10-48	PIBD1019B485	7.8750	8Y	2/19/2019	2918	7.99					7.4673	7.0427	6.9497
FXTN 10-50	PIBD1020B508	7.7500	9Y	2/18/2020	3282	8.99	20.000000	6.8000	12:46:54 PM	6.8000	7.6039	6.9647	6.9020
RTB 10-01	PIID1020H015	7.2500	9.5Y	8/19/2020	3465	9.49	0.300000	7.2500	3:32:35 PM	7.2500	7.6726	6.9255	6.8781
FXTN 10-51	PIBD1020I510	6.1250	10Y	9/16/2020	3493	9.57	50.000000	6.9000	10:44:40 AM	6.9000	7.6831	6.9195	6.8744
FXTN 10-52 *	PIBD1020L525	5.8750	10Y	12/16/2020	3584	9.82	171.116000	6.8750	4:08:18 PM	6.8515	7.7173	6.9000	6.8625
FXTN 20-02	PIBD2022C021	15.0000	12Y	3/14/2022	4037	11.06					7.8251	7.0362	7.0033
FXTN 20-03	PIBD2022J033	12.7500	12Y	10/17/2022	4254	11.65					7.8768	7.1015	7.0707
FXTN 20-04	PIBD2023B048	13.0000	12Y	2/20/2023	4380	12.00					7.9067	7.1393	7.1099
FXTN 20-05	PIBD2023E054	11.8750	13Y	5/29/2023	4478	12.27					7.9301	7.1688	7.1404
FXTN 20-06	PIBD2023J068	11.3750	13Y	10/23/2023	4625	12.67					7.9650	7.2130	7.1861
FXTN 20-07	PIBD2024F075	12.3750	14Y	6/3/2024	4849	13.28					8.0183	7.2804	7.2557
FXTN 20-08	PIBD2024H086	12.8750	14Y	8/5/2024	4912	13.46					8.0333	7.2993	7.2753
FXTN 20-09	PIBD2024K091	13.7500	14Y	11/11/2024	5010	13.73					8.0567	7.3288	7.3057
FXTN 20-10	PIBD2025D103	12.1250	15Y	4/14/2025	5164	14.15					8.0933	7.3751	7.3536
FXTN 20-11	PIBD2025J116	12.1250	15Y	10/20/2025	5353	14.67					8.1383	7.4319	7.4124
FXTN 25-01	PIBD2525K015	18.2500	15Y	11/29/2025	5393	14.78					8.1478	7.4439	7.4248
FXTN 20-12	PIBD2026A122	10.2500	15Y	1/19/2026	5444	14.92					8.1599	7.4593	7.4407
FXTN 20-13	PIBD2026L139	8.0000	16Y	12/7/2026	5766	15.80					8.2366	7.5561	7.5408
FXTN 20-14	PIBD2027I140	8.6250	17Y	9/6/2027	6039	16.55					8.3015	7.6382	7.6256
FXTN 20-15	PIBD2028L151	9.5000	18Y	12/4/2028	6494	17.79					8.4098	7.7750	7.7670
FXTN 20-16	PIBD2030E166	8.7500	20Y	5/27/2030	7033	19.27	126.500000	8.0500	10:43:52 AM	8.0104	8.5381	7.9371	7.9346
FXTN 25-02	PIBD2530G029	12.5000	20Y	7/28/2030	7095	19.44					8.5528	7.9557	7.9539
FXTN 25-03 *	PIBD2531A032	11.2500	20Y	1/26/2031	7277	19.94					8.5962	8.0104	8.0104
FXTN 25-04	PIBD2531J042	9.3750	21Y	10/5/2031	7529	20.63					8.5777	8.0244	8.0252
FXTN 25-05	PIBD2532K057	8.5000	22Y	11/29/2032	7950	21.78					8.5468	8.0476	8.0498
FXTN 25-06	PIBD2534K062	9.2500	24Y	11/5/2034	8656	23.72					8.4951	8.0866	8.0911
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	8985	24.62					8.4710	8.1047	8.1103
FXTN 25-08 *	PIBD2535L086	8.1250	25Y	12/16/2035	9062	24.83	288.655350	8.1050	3:44:58 PM	8.1148	8.4654	8.1090	8.1148