

Interpolated Bonds
February 25, 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	3	0.01	785.999000	3.2500	3:59:27 PM	3.0635	3.8851	3.8750	3.8750
FXTN 07-36	PIBD0711D360	12.0000	2M	4/15/2011	46	0.13					1.9274	1.7468	1.7468
FXTN 05-63	PIBD0511F638	10.6250	4M	6/22/2011	114	0.31					2.0310	1.8225	1.8225
FXTN 07-37	PIBD0711G376	12.0000	5M	7/22/2011	144	0.39					2.2182	1.9546	1.9546
RTB 03-06	PIID0311G065	8.5000	5M	7/31/2011	153	0.42					2.2744	1.9942	1.9942
SPTB 10-01	SPTB1011I016	15.5000	7M	9/20/2011	204	0.56					2.5685	2.2342	2.2342
FXTN 10-28	PIBD1011J288	16.5000	8M	10/11/2011	225	0.62					2.6606	2.3515	2.3515
FXTN 05-64	PIBD0511J642	7.2500	8M	10/19/2011	233	0.64					2.6957	2.3962	2.3962
RTB 05-05	PIID0511L054	5.8750	9M	12/6/2011	281	0.77					2.9061	2.6643	2.6643
FXTN 04-19	PIBD0411L191	5.8750	10M	12/13/2011	288	0.79					2.9368	2.7034	2.7034
FXTN 03-18	PIBD0312A182	5.8750	10M	1/8/2012	314	0.86					3.0508	2.8486	2.8486
SPTB 10-02	SPTB1012A021	14.0000	11M	1/31/2012	337	0.92					3.1516	2.9771	2.9771
FXTN 05-65	PIBD0512B658	5.7500	1Y	2/21/2012	358	0.98					3.2437	3.0944	3.0944
FXTN 10-29	PIBD1012D291	13.0000	1.5Y	4/25/2012	422	1.16					3.5589	3.4021	3.3974
FXTN 07-39	PIBD0712D395	11.5000	1.5Y	4/28/2012	425	1.16					3.5737	3.4165	3.4116
RTB 05-06	PIID0512H067	7.1250	1.5Y	8/1/2012	520	1.42					4.0424	3.8721	3.8600
FXTN 07-40	PIBD0712H408	11.3750	1.5Y	8/18/2012	537	1.47					4.1263	3.9536	3.9403
RTB 03-07	PIID0312I070	5.2500	2Y	9/24/2012	574	1.57	324.147800	5.1500	2:14:14 PM	4.6106	4.3089	4.1310	4.1149
FXTN 10-30	PIBD1012J302	12.1250	2Y	10/17/2012	597	1.64					4.4223	4.2413	4.2235
FXTN 07-41	PIBD0712K413	10.5000	2Y	11/17/2012	628	1.72					4.5753	4.3900	4.3698
FXTN 07-42	PIBD0713A421	9.0000	2Y	1/5/2013	677	1.85					4.8171	4.6249	4.6011
FXTN 03-19 *	PIBD0313A199	5.2500	2Y	1/7/2013	679	1.86					4.8269	4.6345	4.6106
FXTN 07-43	PIBD0713C438	8.7500	2.5Y	3/3/2013	734	2.01	0.950000	4.6000	2:28:36 PM	4.6000	4.9212	4.7153	4.6960
FXTN 05-66	PIBD0513C664	6.6250	2.5Y	3/13/2013	744	2.04					4.9383	4.7300	4.7116
FXTN 10-31	PIBD1013C316	12.7500	2.5Y	3/27/2013	758	2.08					4.9623	4.7506	4.7333
FXTN 10-32	PIBD1013E320	11.7500	2.5Y	5/15/2013	807	2.21					5.0462	4.8225	4.8095
FXTN 07-44	PIBD0713F446	9.6250	2.5Y	6/29/2013	852	2.33					5.1233	4.8886	4.8794
RTB 05-07	PIID0513G075	9.0000	2.5Y	7/31/2013	884	2.42					5.1781	4.9356	4.9292
FXTN 10-33	PIBD1013J337	11.0000	3Y	10/9/2013	954	2.61					5.2981	5.0384	5.0379
FXTN 07-45	PIBD0713K457	7.1250	3Y	11/2/2013	978	2.68	5.200000	5.5000	11:53:32 AM	5.5000	5.3392	5.0737	5.0752
FXTN 05-67 *	PIBD0514A673	6.2500	3Y	1/27/2014	1064	2.92	1,409.600000	5.2000	2:41:12 PM	5.2078	5.4865	5.2000	5.2089
FXTN 10-34	PIBD1014C341	12.3750	3.5Y	3/25/2014	1121	3.07					5.5897	5.3160	5.3164
FXTN 10-35	PIBD1014G356	12.7500	3.5Y	7/15/2014	1233	3.38					5.7925	5.5440	5.5276
RTB 05-08	PIID0514I080	6.2500	4Y	9/24/2014	1304	3.57	22.836000	5.5800	3:25:25 PM	5.5867	5.9211	5.6885	5.6615
FXTN 07-46	PIBD0714J466	6.5000	4Y	10/4/2014	1314	3.60	0.500000	5.5000	3:38:25 PM	5.5000	5.9392	5.7089	5.6803
SPTB 10-03	SPTB1014J037	12.2500	4Y	10/14/2014	1324	3.63					5.9573	5.7293	5.6992
FXTN 10-36 *	PIBD1015B367	12.3750	4Y	2/24/2015	1457	3.99					6.1981	6.0000	5.9500
FXTN 05-68	PIBD0515E685	6.3750	4.5Y	5/13/2015	1535	4.21	50.000000	5.5000	3:39:15 PM	5.5000	6.2484	6.0579	6.0048
FXTN 07-47	PIBD0715E477	8.3750	4.5Y	5/22/2015	1544	4.23	50.000000	5.5000	3:42:49 PM	5.5000	6.2542	6.0645	6.0111
RTB 05-09	PIID0515H097	5.8750	4.5Y	8/19/2015	1633	4.47	178.000000	6.1000	3:56:02 PM	5.9680	6.3116	6.1306	6.0737
FXTN 10-37	PIBD1015H370	11.8750	4.5Y	8/25/2015	1639	4.49					6.3154	6.1350	6.0779
FXTN 05-69	PIBD0515K697	4.6250	5Y	11/25/2015	1731	4.74					6.3748	6.2033	6.1426
FXTN 10-38	PIBD1015L384	10.1250	5Y	12/15/2015	1751	4.80					6.3877	6.2181	6.1566
FXTN 10-39	PIBD1016A393	9.2500	5Y	1/12/2016	1779	4.87					6.4057	6.2389	6.1763

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FXTN 07-48 *	PIBD0716A488	7.0000	5Y	1/27/2016	1794	4.92	622.332000	6.1850	4:06:25 PM	6.1868	6.4154	6.2500	6.1868
FXTN 10-40	PIBD1016C407	7.5000	5.5Y	3/30/2016	1857	5.09					6.4686	6.3036	6.2437
FXTN 10-41	PIBD1016D416	7.0000	5.5Y	4/27/2016	1885	5.16					6.4923	6.3274	6.2689
FXTN 10-42	PIBD1016I420	9.1250	6Y	9/4/2016	2015	5.52	661.960000	6.2500	3:00:58 PM	6.2516	6.6022	6.4379	6.3862
RTB 07-01	PIID0716I018	7.0000	6Y	9/24/2016	2035	5.58	8.871000	6.8750	11:30:16 AM	6.2386	6.6191	6.4549	6.4043
FXTN 10-43	PIBD1016K436	6.2500	6Y	11/16/2016	2088	5.72					6.6638	6.5000	6.4521
FXTN 07-49	PIBD0717C493	7.0000	6.5Y	3/31/2017	2223	6.09	94.950000	6.4500	8:46:26 AM	6.1762	6.7779	6.6148	6.5739
FXTN 20-01	PIBD2017D011	14.3750	6.5Y	4/24/2017	2247	6.16					6.7982	6.6352	6.5956
RTB 07-02	PIID0717H026	6.6250	6.5Y	8/19/2017	2364	6.48	2.807000	6.3000	2:48:00 PM	6.8258	6.8971	6.7347	6.7011
FXTN 10-44	PIBD1017H447	7.7500	6.5Y	8/23/2017	2368	6.49					6.9005	6.7381	6.7047
FXTN 07-50	PIBD0717J502	5.3750	7Y	10/28/2017	2434	6.67					6.9563	6.7942	6.7643
FXTN 10-45 *	PIBD1018A451	5.8750	7Y	1/31/2018	2529	6.93					7.0365	6.8750	6.8500
FXTN 10-47	PIBD1018K478	8.8750	8Y	11/20/2018	2822	7.73					7.1492	6.9796	6.9477
FXTN 10-48	PIBD1019B485	7.8750	8Y	2/19/2019	2913	7.98	8.080000	6.2000	8:46:58 AM	6.2000	7.1842	7.0121	6.9780
FXTN 10-50	PIBD1020B508	7.7500	9Y	2/18/2020	3277	8.98					7.3242	7.1421	7.0993
RTB 10-01	PIID1020H015	7.2500	9.5Y	8/19/2020	3460	9.48	26.500000	7.2000	9:07:53 AM	7.2000	7.3946	7.2075	7.1603
FXTN 10-51	PIBD1020I510	6.1250	10Y	9/16/2020	3488	9.56	0.500000	6.8000	10:54:14 AM	6.8000	7.4054	7.2175	7.1697
FXTN 10-52 *	PIBD1020L525	5.8750	10Y	12/16/2020	3579	9.81					7.4404	7.2500	7.2000
FXTN 20-02	PIBD2022C021	15.0000	12Y	3/14/2022	4032	11.05					7.5810	7.3849	7.3411
FXTN 20-03	PIBD2022J033	12.7500	12Y	10/17/2022	4249	11.64					7.6483	7.4496	7.4086
FXTN 20-04	PIBD2023B048	13.0000	12Y	2/20/2023	4375	11.99					7.6874	7.4871	7.4479
FXTN 20-05	PIBD2023E054	11.8750	13Y	5/29/2023	4473	12.25					7.7178	7.5163	7.4784
FXTN 20-06	PIBD2023J068	11.3750	13Y	10/23/2023	4620	12.66					7.7635	7.5601	7.5242
FXTN 20-07	PIBD2024F075	12.3750	14Y	6/3/2024	4844	13.27					7.8330	7.6268	7.5939
FXTN 20-08	PIBD2024H086	12.8750	14Y	8/5/2024	4907	13.44					7.8525	7.6456	7.6135
FXTN 20-09	PIBD2024K091	13.7500	14Y	11/11/2024	5005	13.71					7.8830	7.6747	7.6441
FXTN 20-10	PIBD2025D103	12.1250	15Y	4/14/2025	5159	14.13					7.9308	7.7206	7.6920
FXTN 20-11	PIBD2025J116	12.1250	15Y	10/20/2025	5348	14.65					7.9894	7.7769	7.7509
FXTN 25-01	PIBD2525K015	18.2500	15Y	11/29/2025	5388	14.76					8.0018	7.7888	7.7633
FXTN 20-12	PIBD2026A122	10.2500	15Y	1/19/2026	5439	14.90					8.0177	7.8040	7.7792
FXTN 20-13	PIBD2026L139	8.0000	16Y	12/7/2026	5761	15.78					8.1176	7.8999	7.8795
FXTN 20-14	PIBD2027I140	8.6250	17Y	9/6/2027	6034	16.53					8.2023	7.9812	7.9645
FXTN 20-15	PIBD2028L151	9.5000	18Y	12/4/2028	6489	17.78					8.3435	8.1168	8.1062
FXTN 20-16	PIBD2030E166	8.7500	20Y	5/27/2030	7028	19.25					8.5108	8.2773	8.2740
FXTN 25-02	PIBD2530G029	12.5000	20Y	7/28/2030	7090	19.42					8.5301	8.2958	8.2933
FXTN 25-03 *	PIBD2531A032	11.2500	20Y	1/26/2031	7272	19.92					8.5865	8.3500	8.3500
FXTN 25-04	PIBD2531J042	9.3750	21Y	10/5/2031	7524	20.61					8.5814	8.3182	8.3174
FXTN 25-05	PIBD2532K057	8.5000	22Y	11/29/2032	7945	21.77					8.5728	8.2651	8.2628
FXTN 25-06	PIBD2534K062	9.2500	24Y	11/5/2034	8651	23.70					8.5583	8.1760	8.1713
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	8980	24.60					8.5516	8.1345	8.1287
FXTN 25-08 *	PIBD2535L086	8.1250	25Y	12/16/2035	9057	24.81	267.545620	8.1125	4:07:41 PM	8.1187	8.5500	8.1248	8.1187