

Interpolated Bonds
March 01, 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	1						4.0000	4.0000	4.0000
FXTN 07-36	PIBD0711D360	12.0000	2M	4/15/2011	44	0.12					1.8347	1.6334	1.6042
FXTN 05-63	PIBD0511F638	10.6250	4M	6/22/2011	112	0.31					1.9357	1.7233	1.5806
FXTN 07-37	PIBD0711G376	12.0000	5M	7/22/2011	142	0.39					2.0911	1.8636	1.7766
RTB 03-06	PIID0311G065	8.5000	5M	7/31/2011	151	0.41					2.1378	1.9057	1.8353
SPTB 10-01	SPTB1011I016	15.5000	7M	9/20/2011	202	0.55					2.4016	2.1591	2.1583
FXTN 10-28	PIBD1011J288	16.5000	8M	10/11/2011	223	0.61					2.5098	2.2812	2.2791
FXTN 05-64	PIBD0511J642	7.2500	8M	10/19/2011	231	0.63					2.5510	2.3277	2.3252
RTB 05-05	PIID0511L054	5.8750	9M	12/6/2011	279	0.76					2.7982	2.6066	2.6013
FXTN 04-19	PIBD0411L191	5.8750	10M	12/13/2011	286	0.78					2.8343	2.6473	2.6416
FXTN 03-18	PIBD0312A182	5.8750	10M	1/8/2012	312	0.85					2.9682	2.7985	2.7911
SPTB 10-02	SPTB1012A021	14.0000	11M	1/31/2012	335	0.92					3.0867	2.9321	2.9234
FXTN 05-65	PIBD0512B658	5.7500	1Y	2/21/2012	356	0.98					3.1948	3.0542	3.0442
FXTN 10-29	PIBD1012D291	13.0000	1.5Y	4/25/2012	420	1.15					3.5188	3.3681	3.3601
FXTN 07-39	PIBD0712D395	11.5000	1.5Y	4/28/2012	423	1.16					3.5340	3.3828	3.3748
RTB 05-06	PIID0512H067	7.1250	1.5Y	8/1/2012	518	1.42	30.000000	4.5000	11:21:08 AM	4.5000	4.0147	3.8474	3.8424
FXTN 07-40	PIBD0712H408	11.3750	1.5Y	8/18/2012	535	1.47	40.000000	4.8750	10:58:21 AM	4.8750	4.1007	3.9305	3.9261
RTB 03-07	PIID0312I070	5.2500	2Y	9/24/2012	572	1.57	1.500000	4.7000	11:23:47 AM	4.7000	4.2879	4.1115	4.1082
FXTN 10-30	PIBD1012J302	12.1250	2Y	10/17/2012	595	1.63					4.4043	4.2240	4.2214
FXTN 07-41	PIBD0712K413	10.5000	2Y	11/17/2012	626	1.72					4.5612	4.3756	4.3740
FXTN 07-42	PIBD0713A421	9.0000	2Y	1/5/2013	675	1.85					4.8091	4.6152	4.6152
FXTN 03-19 *	PIBD0313A199	5.2500	2Y	1/7/2013	677	1.85					4.8192	4.6250	4.6250
FXTN 07-43	PIBD0713C438	8.7500	2.5Y	3/3/2013	732	2.01	25.000000	4.8750	11:00:05 AM	4.8750	4.9110	4.7143	4.7069
FXTN 05-66	PIBD0513C664	6.6250	2.5Y	3/13/2013	742	2.03					4.9277	4.7305	4.7218
FXTN 10-31	PIBD1013C316	12.7500	2.5Y	3/27/2013	756	2.07					4.9510	4.7532	4.7426
FXTN 10-32	PIBD1013E320	11.7500	2.5Y	5/15/2013	805	2.21					5.0328	4.8328	4.8156
FXTN 07-44	PIBD0713F446	9.6250	2.5Y	6/29/2013	850	2.33					5.1079	4.9058	4.8826
RTB 05-07	PIID0513G075	9.0000	2.5Y	7/31/2013	882	2.42	20.000000	5.0000	12:22:41 PM	5.0000	5.1612	4.9578	4.9303
FXTN 10-33	PIBD1013J337	11.0000	3Y	10/9/2013	952	2.61					5.2780	5.0714	5.0345
FXTN 07-45	PIBD0713K457	7.1250	3Y	11/2/2013	976	2.67					5.3181	5.1104	5.0702
FXTN 05-67 *	PIBD0514A673	6.2500	3Y	1/27/2014	1062	2.91	1,004.704000	5.2000	4:06:46 PM	5.1983	5.4615	5.2500	5.1983
FXTN 10-34	PIBD1014C341	12.3750	3.5Y	3/25/2014	1119	3.07					5.5631	5.3443	5.2964
FXTN 10-35	PIBD1014G356	12.7500	3.5Y	7/15/2014	1231	3.37					5.7626	5.5295	5.4893
RTB 05-08	PIID0514I080	6.2500	4Y	9/24/2014	1302	3.57	14.135000	5.6000	3:42:33 PM	5.5965	5.8890	5.6469	5.6115
FXTN 07-46	PIBD0714J466	6.5000	4Y	10/4/2014	1312	3.59					5.9068	5.6635	5.6288
SPTB 10-03	SPTB1014J037	12.2500	4Y	10/14/2014	1322	3.62					5.9246	5.6800	5.6460
FXTN 10-36 *	PIBD1015B367	12.3750	4Y	2/24/2015	1455	3.99					6.1615	5.9000	5.8750
FXTN 05-68	PIBD0515E685	6.3750	4.5Y	5/13/2015	1533	4.20					6.2154	5.9810	5.9597
FXTN 07-47	PIBD0715E477	8.3750	4.5Y	5/22/2015	1542	4.22					6.2216	5.9903	5.9695
RTB 05-09	PIID0515H097	5.8750	4.5Y	8/19/2015	1631	4.47	1.985000	6.0000	11:56:10 AM	6.0000	6.2831	6.0827	6.0662
FXTN 10-37	PIBD1015H370	11.8750	4.5Y	8/25/2015	1637	4.48					6.2872	6.0889	6.0727
FXTN 05-69	PIBD0515K697	4.6250	5Y	11/25/2015	1729	4.74					6.3507	6.1844	6.1726
FXTN 10-38	PIBD1015L384	10.1250	5Y	12/15/2015	1749	4.79					6.3645	6.2052	6.1944
FXTN 10-39	PIBD1016A393	9.2500	5Y	1/12/2016	1777	4.87					6.3839	6.2343	6.2248

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FXTN 07-48 *	PIBD0716A488	7.0000	5Y	1/27/2016	1792	4.91	790.000000	6.2525	4:00:39 PM	6.2411	6.3942	6.2498	6.2411
FXTN 10-40	PIBD1016C407	7.5000	5.5Y	3/30/2016	1855	5.08					6.4511	6.3013	6.2847
FXTN 10-41	PIBD1016D416	7.0000	5.5Y	4/27/2016	1883	5.16					6.4764	6.3241	6.3041
FXTN 10-42	PIBD1016I420	9.1250	6Y	9/4/2016	2013	5.52					6.5937	6.4303	6.3941
RTB 07-01	PIID0716I018	7.0000	6Y	9/24/2016	2033	5.57	4.590000	6.2100	11:45:37 AM	6.2100	6.6118	6.4466	6.4079
FXTN 10-43	PIBD1016K436	6.2500	6Y	11/16/2016	2086	5.72					6.6596	6.4899	6.4446
FXTN 07-49	PIBD0717C493	7.0000	6.5Y	3/31/2017	2221	6.08					6.7815	6.6001	6.5381
FXTN 20-01	PIBD2017D011	14.3750	6.5Y	4/24/2017	2245	6.15					6.8031	6.6197	6.5547
RTB 07-02	PIID0717H026	6.6250	6.5Y	8/19/2017	2362	6.47					6.9088	6.7153	6.6358
FXTN 10-44	PIBD1017H447	7.7500	6.5Y	8/23/2017	2366	6.48					6.9124	6.7185	6.6385
FXTN 07-50	PIBD0717J502	5.3750	7Y	10/28/2017	2432	6.66					6.9719	6.7724	6.6842
FXTN 10-45 *	PIBD1018A451	5.8750	7Y	1/31/2018	2527	6.92					7.0577	6.8500	6.7500
FXTN 10-47	PIBD1018K478	8.8750	8Y	11/20/2018	2820	7.73					7.1629	6.9616	6.8477
FXTN 10-48	PIBD1019B485	7.8750	8Y	2/19/2019	2911	7.98					7.1955	6.9963	6.8780
FXTN 10-50	PIBD1020B508	7.7500	9Y	2/18/2020	3275	8.97					7.3262	7.1350	6.9993
RTB 10-01	PIID1020H015	7.2500	9.5Y	8/19/2020	3458	9.47	5.000000	7.3500	11:54:50 AM	7.3099	7.3919	7.2047	7.0603
FXTN 10-51	PIBD1020I510	6.1250	10Y	9/16/2020	3486	9.55					7.4019	7.2153	7.0697
FXTN 10-52 *	PIBD1020L525	5.8750	10Y	12/16/2020	3577	9.80	21.642000	6.5750	2:48:31 PM	6.5500	7.4346	7.2500	7.1000
FXTN 20-02	PIBD2022C021	15.0000	12Y	3/14/2022	4030	11.04					7.5712	7.3849	7.2533
FXTN 20-03	PIBD2022J033	12.7500	12Y	10/17/2022	4247	11.64					7.6366	7.4496	7.3268
FXTN 20-04	PIBD2023B048	13.0000	12Y	2/20/2023	4373	11.98					7.6746	7.4871	7.3694
FXTN 20-05	PIBD2023E054	11.8750	13Y	5/29/2023	4471	12.25					7.7042	7.5163	7.4026
FXTN 20-06	PIBD2023J068	11.3750	13Y	10/23/2023	4618	12.65					7.7485	7.5601	7.4524
FXTN 20-07	PIBD2024F075	12.3750	14Y	6/3/2024	4842	13.27					7.8160	7.6268	7.5282
FXTN 20-08	PIBD2024H086	12.8750	14Y	8/5/2024	4905	13.44					7.8350	7.6456	7.5495
FXTN 20-09	PIBD2024K091	13.7500	14Y	11/11/2024	5003	13.71					7.8646	7.6747	7.5827
FXTN 20-10	PIBD2025D103	12.1250	15Y	4/14/2025	5157	14.13					7.9110	7.7206	7.6348
FXTN 20-11	PIBD2025J116	12.1250	15Y	10/20/2025	5346	14.65					7.9680	7.7769	7.6988
FXTN 25-01	PIBD2525K015	18.2500	15Y	11/29/2025	5386	14.76					7.9800	7.7888	7.7123
FXTN 20-12	PIBD2026A122	10.2500	15Y	1/19/2026	5437	14.90					7.9954	7.8040	7.7296
FXTN 20-13	PIBD2026L139	8.0000	16Y	12/7/2026	5759	15.78					8.0925	7.8999	7.8386
FXTN 20-14	PIBD2027I140	8.6250	17Y	9/6/2027	6032	16.53					8.1748	7.9812	7.9310
FXTN 20-15	PIBD2028L151	9.5000	18Y	12/4/2028	6487	17.77					8.3120	8.1168	8.0850
FXTN 20-16	PIBD2030E166	8.7500	20Y	5/27/2030	7026	19.25					8.4745	8.2773	8.2674
FXTN 25-02	PIBD2530G029	12.5000	20Y	7/28/2030	7088	19.42					8.4932	8.2958	8.2884
FXTN 25-03 *	PIBD2531A032	11.2500	20Y	1/26/2031	7270	19.92					8.5481	8.3500	8.3500
FXTN 25-04	PIBD2531J042	9.3750	21Y	10/5/2031	7522	20.61					8.5340	8.3359	8.3162
FXTN 25-05	PIBD2532K057	8.5000	22Y	11/29/2032	7943	21.76					8.5104	8.3123	8.2598
FXTN 25-06	PIBD2534K062	9.2500	24Y	11/5/2034	8649	23.70					8.4708	8.2727	8.1651
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	8978	24.60					8.4524	8.2543	8.1210
FXTN 25-08 *	PIBD2535L086	8.1250	25Y	12/16/2035	9055	24.81	123.730000	8.1075	3:43:54 PM	8.1106	8.4481	8.2500	8.1106