

Interpolated Bonds
March 11, 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 07-36	PIBD0711D360	12.0000	1M	4/15/2011	32	0.09					1.7777	1.6319	1.7053
FXTN 05-63	PIBD0511F638	10.6250	3M	6/22/2011	100	0.27					1.4599	1.2946	1.3364
FXTN 07-37	PIBD0711G376	12.0000	4M	7/22/2011	130	0.36					1.6259	1.4860	1.5140
RTB 03-06	PIID0311G065	8.5000	5M	7/31/2011	139	0.38					1.6757	1.5434	1.5672
SPTB 10-01	SPTB1011I016	15.5000	6M	9/20/2011	190	0.52					1.9579	1.8686	1.8691
FXTN 10-28	PIBD1011J288	16.5000	7M	10/11/2011	211	0.58					2.0864	1.9940	1.9940
FXTN 05-64	PIBD0511J642	7.2500	7M	10/19/2011	219	0.60					2.1356	2.0417	2.0417
RTB 05-05	PIID0511L054	5.8750	9M	12/6/2011	267	0.73					2.4306	2.3274	2.3274
FXTN 04-19	PIBD0411L191	5.8750	9M	12/13/2011	274	0.75					2.4737	2.3690	2.3690
FXTN 03-18	PIBD0312A182	5.8750	10M	1/8/2012	300	0.82					2.6335	2.5238	2.5238
SPTB 10-02	SPTB1012A021	14.0000	11M	1/31/2012	323	0.88					2.7749	2.6607	2.6607
FXTN 05-65	PIBD0512B658	5.7500	11M	2/21/2012	344	0.94	550.000000	3.0250	11:49:41 AM	3.0375	2.9039	2.7857	2.7857
FXTN 10-29	PIBD1012D291	13.0000	1.5Y	4/25/2012	408	1.12					3.2014	3.0995	3.0993
FXTN 07-39	PIBD0712D395	11.5000	1.5Y	4/28/2012	411	1.13	300.000000	4.0000	4:04:41 PM	4.0000	3.2139	3.1133	3.1130
RTB 05-06	PIID0512H067	7.1250	1.5Y	8/1/2012	506	1.39	2.000000	4.1500	3:20:50 PM	4.1500	3.6118	3.5486	3.5479
FXTN 07-40	PIBD0712H408	11.3750	1.5Y	8/18/2012	523	1.43					3.6830	3.6265	3.6257
RTB 03-07	PIID0312I070	5.2500	2Y	9/24/2012	560	1.53	400.550000	4.7500	9:54:23 AM	4.5750	3.8380	3.7960	3.7951
FXTN 10-30	PIBD1012J302	12.1250	2Y	10/17/2012	583	1.60					3.9343	3.9014	3.9004
FXTN 07-41	PIBD0712K413	10.5000	2Y	11/17/2012	614	1.68					4.0642	4.0434	4.0423
FXTN 07-42	PIBD0713A421	9.0000	2Y	1/5/2013	663	1.82					4.2694	4.2680	4.2666
FXTN 03-19	PIBD0313A199	5.2500	2Y	1/7/2013	665	1.82					4.2778	4.2771	4.2758
FXTN 07-43	PIBD0713C438	8.7500	2Y	3/3/2013	720	1.97	1.446000	4.1750	2:49:09 PM	4.1125	4.5081	4.5292	4.5275
FXTN 05-66 *	PIBD0513C664	6.6250	2Y	3/13/2013	730	2.00					4.5500	4.5750	4.5733
FXTN 10-31	PIBD1013C316	12.7500	2.5Y	3/27/2013	744	2.04					4.5852	4.6023	4.6007
FXTN 10-32	PIBD1013E320	11.7500	2.5Y	5/15/2013	793	2.17					4.7083	4.6980	4.6967
FXTN 07-44	PIBD0713F446	9.6250	2.5Y	6/29/2013	838	2.30					4.8213	4.7859	4.7848
RTB 05-07	PIID0513G075	9.0000	2.5Y	7/31/2013	870	2.38	0.559000	4.5000	3:46:24 PM	4.5709	4.9017	4.8484	4.8475
FXTN 10-33	PIBD1013J337	11.0000	3Y	10/9/2013	940	2.58					5.0775	4.9851	4.9846
FXTN 07-45	PIBD0713K457	7.1250	3Y	11/2/2013	964	2.64					5.1378	5.0320	5.0316
FXTN 05-67 *	PIBD0514A673	6.2500	3Y	1/27/2014	1050	2.88	0.250000	5.2000	2:17:28 PM	5.2000	5.3538	5.2000	5.2000
FXTN 10-34	PIBD1014C341	12.3750	3.5Y	3/25/2014	1107	3.03					5.4704	5.2870	5.2865
FXTN 10-35	PIBD1014G356	12.7500	3.5Y	7/15/2014	1219	3.34					5.6995	5.4580	5.4564
RTB 05-08	PIID0514I080	6.2500	4Y	9/24/2014	1290	3.53	54.711000	5.7000	3:48:04 PM	5.7961	5.8447	5.5664	5.5641
FXTN 07-46	PIBD0714J466	6.5000	4Y	10/4/2014	1300	3.56					5.8652	5.5817	5.5792
SPTB 10-03	SPTB1014J037	12.2500	4Y	10/14/2014	1310	3.59					5.8857	5.5969	5.5944
FXTN 10-36 *	PIBD1015B367	12.3750	4Y	2/24/2015	1443	3.95					6.1577	5.8000	5.7961
FXTN 05-68	PIBD0515E685	6.3750	4.5Y	5/13/2015	1521	4.17	60.000000	5.9500	3:02:43 PM	5.9500	6.1907	5.8627	5.8356
FXTN 07-47	PIBD0715E477	8.3750	4.5Y	5/22/2015	1530	4.19					6.1945	5.8700	5.8402
RTB 05-09	PIID0515H097	5.8750	4.5Y	8/19/2015	1619	4.44	3.000000	5.8760	2:52:03 PM	5.8760	6.2321	5.9416	5.8853
FXTN 10-37	PIBD1015H370	11.8750	4.5Y	8/25/2015	1625	4.45					6.2346	5.9464	5.8883
FXTN 05-69	PIBD0515K697	4.6250	5Y	11/25/2015	1717	4.70					6.2735	6.0204	5.9349
FXTN 10-38	PIBD1015L384	10.1250	5Y	12/15/2015	1737	4.76					6.2820	6.0365	5.9450
FXTN 10-39	PIBD1016A393	9.2500	5Y	1/12/2016	1765	4.84					6.2938	6.0590	5.9592
FXTN 07-48	PIBD0716A488	7.0000	5Y	1/27/2016	1780	4.88	3.290000	6.1250	2:25:16 PM	6.1220	6.3002	6.0710	5.9668

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RTB 05-10 *	PIID0516C107	6.0000	5Y	3/3/2016	1816	4.98	31.594200	5.9850	2:53:06 PM	5.9964	6.3154	6.1000	5.9850
FXTN 10-40	PIBD1016C407	7.5000	5.5Y	3/30/2016	1843	5.05					6.3525	6.1396	6.0223
FXTN 10-41	PIBD1016D416	7.0000	5.5Y	4/27/2016	1871	5.13					6.3909	6.1807	6.0609
FXTN 10-42	PIBD1016I420	9.1250	5.5Y	9/4/2016	2001	5.48	2.260000	6.3000	8:53:15 AM	6.3000	6.5695	6.3713	6.2404
RTB 07-01	PIID0716I018	7.0000	6Y	9/24/2016	2021	5.54	6.568000	6.4500	11:33:08 AM	6.4500	6.5969	6.4006	6.2680
FXTN 10-43	PIBD1016K436	6.2500	6Y	11/16/2016	2074	5.68					6.6697	6.4783	6.3412
FXTN 07-49	PIBD0717C493	7.0000	6.5Y	3/31/2017	2209	6.05	19.700000	6.2000	8:51:36 AM	6.2000	6.8551	6.6763	6.5276
FXTN 20-01	PIBD2017D011	14.3750	6.5Y	4/24/2017	2233	6.12					6.8881	6.7115	6.5607
RTB 07-02	PIID0717H026	6.6250	6.5Y	8/19/2017	2350	6.44					7.0488	6.8830	6.7222
FXTN 10-44	PIBD1017H447	7.7500	6.5Y	8/23/2017	2354	6.45					7.0543	6.8889	6.7277
FXTN 07-50	PIBD0717J502	5.3750	7Y	10/28/2017	2420	6.63					7.1449	6.9857	6.8188
FXTN 10-45 *	PIBD1018A451	5.8750	7Y	1/31/2018	2515	6.89					7.2754	7.1250	6.9500
FXTN 10-47	PIBD1018K478	8.8750	8Y	11/20/2018	2808	7.69					7.3388	7.1900	7.0605
FXTN 10-48	PIBD1019B485	7.8750	8Y	2/19/2019	2899	7.94	0.705000	6.5000	8:52:07 AM	6.5000	7.3585	7.2102	7.0948
FXTN 10-50	PIBD1020B508	7.7500	9Y	2/18/2020	3263	8.94					7.4372	7.2909	7.2321
RTB 10-01	PIID1020H015	7.2500	9.5Y	8/19/2020	3446	9.44					7.4768	7.3315	7.3011
FXTN 10-51	PIBD1020I510	6.1250	10Y	9/16/2020	3474	9.52					7.4829	7.3377	7.3116
FXTN 10-52	PIBD1020L525	5.8750	10Y	12/16/2020	3565	9.77					7.5026	7.3579	7.3460
RTB 10-02 *	PIID1021C027	7.3750	10Y	3/3/2021	3642	9.98	17.622000	7.3000	3:59:16 PM	7.3346	7.5192	7.3750	7.3750
FXTN 20-02	PIBD2022C021	15.0000	11Y	3/14/2022	4018	11.01					7.6150	7.4660	7.4525
FXTN 20-03	PIBD2022J033	12.7500	12Y	10/17/2022	4235	11.60					7.6703	7.5185	7.4972
FXTN 20-04	PIBD2023B048	13.0000	12Y	2/20/2023	4361	11.95					7.7024	7.5490	7.5231
FXTN 20-05	PIBD2023E054	11.8750	13Y	5/29/2023	4459	12.22					7.7274	7.5727	7.5433
FXTN 20-06	PIBD2023J068	11.3750	13Y	10/23/2023	4606	12.62					7.7648	7.6083	7.5736
FXTN 20-07	PIBD2024F075	12.3750	14Y	6/3/2024	4830	13.23					7.8219	7.6625	7.6198
FXTN 20-08	PIBD2024H086	12.8750	14Y	8/5/2024	4893	13.41					7.8379	7.6777	7.6327
FXTN 20-09	PIBD2024K091	13.7500	14Y	11/11/2024	4991	13.67					7.8629	7.7014	7.6529
FXTN 20-10	PIBD2025D103	12.1250	15Y	4/14/2025	5145	14.10					7.9021	7.7387	7.6847
FXTN 20-11	PIBD2025J116	12.1250	15Y	10/20/2025	5334	14.61					7.9503	7.7844	7.7236
FXTN 25-01	PIBD2525K015	18.2500	15Y	11/29/2025	5374	14.72					7.9604	7.7941	7.7318
FXTN 20-12	PIBD2026A122	10.2500	15Y	1/19/2026	5425	14.86					7.9734	7.8065	7.7423
FXTN 20-13	PIBD2026L139	8.0000	16Y	12/7/2026	5747	15.75					8.0555	7.8844	7.8087
FXTN 20-14	PIBD2027I140	8.6250	17Y	9/6/2027	6020	16.49					8.1250	7.9504	7.8649
FXTN 20-15	PIBD2028L151	9.5000	18Y	12/4/2028	6475	17.74					8.2409	8.0605	7.9587
FXTN 20-16	PIBD2030E166	8.7500	20Y	5/27/2030	7014	19.22					8.3782	8.1910	8.0697
FXTN 25-02	PIBD2530G029	12.5000	20Y	7/28/2030	7076	19.39					8.3940	8.2060	8.0825
FXTN 25-03 *	PIBD2531A032	11.2500	20Y	1/26/2031	7258	19.88	60.000000	8.1200	2:52:08 PM	8.1200	8.4404	8.2500	8.1200
FXTN 25-04	PIBD2531J042	9.3750	21Y	10/5/2031	7510	20.58					8.4246	8.2317	8.1200
FXTN 25-05	PIBD2532K057	8.5000	22Y	11/29/2032	7931	21.73					8.3983	8.2011	8.1199
FXTN 25-06	PIBD2534K062	9.2500	24Y	11/5/2034	8637	23.66					8.3542	8.1497	8.1199
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	8966	24.56					8.3337	8.1258	8.1199
FXTN 25-08 *	PIBD2535L086	8.1250	25Y	12/16/2035	9043	24.78	654.331000	8.1160	3:36:09 PM	8.1199	8.3288	8.1202	8.1199