

**Interpolated Bonds**  
**March 16, 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	29	0.08					2.2492	2.0909	2.0697
FXTN 05-63	PIBD0511F638	10.6250	3M	6/22/2011	97	0.27					1.6791	1.4839	1.4357
FXTN 07-37	PIBD0711G376	12.0000	4M	7/22/2011	127	0.35					1.8204	1.6293	1.5888
RTB 03-06	PIID0311G065	8.5000	5M	7/31/2011	136	0.37	0.500000	3.0000	2:58:56 PM	3.0000	1.8628	1.6730	1.6347
SPTB 10-01	SPTB1011I016	15.5000	6M	9/20/2011	187	0.51	26.000000	4.0000	3:50:45 PM	4.0000	2.1030	1.9202	1.8949
FXTN 10-28	PIBD1011J288	16.5000	7M	10/11/2011	208	0.57					2.2174	2.0321	2.0071
FXTN 05-64	PIBD0511J642	7.2500	7M	10/19/2011	216	0.59					2.2612	2.0750	2.0500
RTB 05-05	PIID0511L054	5.8750	9M	12/6/2011	264	0.72					2.5244	2.3321	2.3071
FXTN 04-19	PIBD0411L191	5.8750	9M	12/13/2011	271	0.74					2.5628	2.3696	2.3446
FXTN 03-18	PIBD0312A182	5.8750	10M	1/8/2012	297	0.81					2.7053	2.5089	2.4839
SPTB 10-02	SPTB1012A021	14.0000	11M	1/31/2012	320	0.88	10.467000	4.3500	3:57:41 PM	4.3500	2.8315	2.6321	2.6071
FXTN 05-65	PIBD0512B658	5.7500	11M	2/21/2012	341	0.93	0.244000	3.0000	3:06:47 PM	3.0000	2.9466	2.7446	2.7196
FXTN 10-29	PIBD1012D291	13.0000	1.5Y	4/25/2012	405	1.11					3.2567	3.0442	2.9915
FXTN 07-39	PIBD0712D395	11.5000	1.5Y	4/28/2012	408	1.12	200.265000	3.5000	2:51:33 PM	3.7497	3.2706	3.0577	3.0032
RTB 05-06	PIID0512H067	7.1250	1.5Y	8/1/2012	503	1.38	14.958000	4.5000	3:59:26 PM	4.4073	3.7123	3.4827	3.3744
FXTN 07-40	PIBD0712H408	11.3750	1.5Y	8/18/2012	520	1.42					3.7914	3.5588	3.4408
RTB 03-07	PIID0312I070	5.2500	2Y	9/24/2012	557	1.53	130.000000	4.2500	3:57:44 PM	4.2500	3.9634	3.7244	3.5853
FXTN 10-30	PIBD1012J302	12.1250	2Y	10/17/2012	580	1.59					4.0704	3.8273	3.6752
FXTN 07-41	PIBD0712K413	10.5000	2Y	11/17/2012	611	1.67					4.2145	3.9660	3.7963
FXTN 07-42	PIBD0713A421	9.0000	2Y	1/5/2013	660	1.81					4.4423	4.1852	3.9878
FXTN 03-19	PIBD0313A199	5.2500	2Y	1/7/2013	662	1.81					4.4516	4.1942	3.9956
FXTN 07-43	PIBD0713C438	8.7500	2Y	3/3/2013	717	1.96	0.278000	4.0500	3:47:01 PM	4.0500	4.7074	4.4403	4.2105
FXTN 05-66 *	PIBD0513C664	6.6250	2Y	3/13/2013	727	1.99					4.7538	4.4850	4.2496
FXTN 10-31	PIBD1013C316	12.7500	2.5Y	3/27/2013	741	2.03					4.7771	4.5145	4.2893
FXTN 10-32	PIBD1013E320	11.7500	2.5Y	5/15/2013	790	2.16					4.8583	4.6176	4.4281
FXTN 07-44	PIBD0713F446	9.6250	2.5Y	6/29/2013	835	2.29					4.9330	4.7123	4.5557
RTB 05-07	PIID0513G075	9.0000	2.5Y	7/31/2013	867	2.38	47.000000	4.8000	3:59:32 PM	4.8000	4.9861	4.7796	4.6464
FXTN 10-33	PIBD1013J337	11.0000	3Y	10/9/2013	937	2.57					5.1022	4.9270	4.8448
FXTN 07-45	PIBD0713K457	7.1250	3Y	11/2/2013	961	2.63					5.1420	4.9775	4.9128
FXTN 05-67 *	PIBD0514A673	6.2500	3Y	1/27/2014	1047	2.87	2,118.073000	5.1500	3:28:31 PM	5.1566	5.2846	5.1585	5.1566
FXTN 10-34	PIBD1014C341	12.3750	3.5Y	3/25/2014	1104	3.02					5.4107	5.2458	5.2430
FXTN 10-35	PIBD1014G356	12.7500	3.5Y	7/15/2014	1216	3.33					5.6584	5.4173	5.4129
RTB 05-08	PIID0514I080	6.2500	4Y	9/24/2014	1287	3.53	2,130.798000	5.7000	3:51:38 PM	5.7526	5.8154	5.5260	5.5206
FXTN 07-46	PIBD0714J466	6.5000	4Y	10/4/2014	1297	3.55					5.8376	5.5413	5.5357
SPTB 10-03	SPTB1014J037	12.2500	4Y	10/14/2014	1307	3.58					5.8597	5.5566	5.5509
FXTN 10-36 *	PIBD1015B367	12.3750	4Y	2/24/2015	1440	3.95					6.1538	5.7603	5.7526
FXTN 05-68	PIBD0515E685	6.3750	4.5Y	5/13/2015	1518	4.16	850.000000	5.8800	3:59:12 PM	5.8626	6.1736	5.8044	5.7984
FXTN 07-47	PIBD0715E477	8.3750	4.5Y	5/22/2015	1527	4.18					6.1758	5.8095	5.8037
RTB 05-09	PIID0515H097	5.8750	4.5Y	8/19/2015	1616	4.43					6.1983	5.8599	5.8560
FXTN 10-37	PIBD1015H370	11.8750	4.5Y	8/25/2015	1622	4.44					6.1998	5.8633	5.8596
FXTN 05-69	PIBD0515K697	4.6250	5Y	11/25/2015	1714	4.70					6.2231	5.9153	5.9137
FXTN 10-38	PIBD1015L384	10.1250	5Y	12/15/2015	1734	4.75					6.2281	5.9267	5.9254
FXTN 10-39	PIBD1016A393	9.2500	5Y	1/12/2016	1762	4.83					6.2352	5.9425	5.9419
FXTN 07-48	PIBD0716A488	7.0000	5Y	1/27/2016	1777	4.87	1,365.196012	5.9000	11:44:17 AM	5.9712	6.2390	5.9510	5.9507

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RTB 05-10 *	PIID0516C107	6.0000	5Y	3/3/2016	1813	4.97	52.771000	5.9850	3:45:43 PM	5.9875	6.2481	5.9714	5.9718
FXTN 10-40	PIBD1016C407	7.5000	5.5Y	3/30/2016	1840	5.04					6.2822	6.0082	6.0075
FXTN 10-41	PIBD1016D416	7.0000	5.5Y	4/27/2016	1868	5.12					6.3177	6.0464	6.0445
FXTN 10-42	PIBD1016I420	9.1250	5.5Y	9/4/2016	1998	5.47	240.000000	6.0750	10:23:19 AM	6.0740	6.4822	6.2238	6.2162
RTB 07-01	PIID0716I018	7.0000	6Y	9/24/2016	2018	5.53	3.290024	6.3751	3:23:25 PM	6.2687	6.5075	6.2510	6.2426
FXTN 10-43	PIBD1016K436	6.2500	6Y	11/16/2016	2071	5.67					6.5746	6.3234	6.3126
FXTN 07-49	PIBD0717C493	7.0000	6.5Y	3/31/2017	2206	6.04					6.7454	6.5075	6.4909
FXTN 20-01	PIBD2017D011	14.3750	6.5Y	4/24/2017	2230	6.11	0.095449	5.5000	9:00:47 AM	5.5000	6.7758	6.5403	6.5226
RTB 07-02	PIID0717H026	6.6250	6.5Y	8/19/2017	2347	6.43	0.414215	5.5000	9:00:18 AM	5.5000	6.9239	6.6999	6.6771
FXTN 10-44	PIBD1017H447	7.7500	6.5Y	8/23/2017	2351	6.44					6.9289	6.7054	6.6824
FXTN 07-50	PIBD0717J502	5.3750	7Y	10/28/2017	2417	6.62					7.0125	6.7954	6.7695
FXTN 10-45 *	PIBD1018A451	5.8750	7Y	1/31/2018	2512	6.88					7.1327	6.9250	6.8950
FXTN 10-47	PIBD1018K478	8.8750	8Y	11/20/2018	2805	7.68					7.2322	7.0426	6.9480
FXTN 10-48	PIBD1019B485	7.8750	8Y	2/19/2019	2896	7.93					7.2632	7.0792	6.9645
FXTN 10-50	PIBD1020B508	7.7500	9Y	2/18/2020	3260	8.93					7.3868	7.2253	7.0304
RTB 10-01	PIID1020H015	7.2500	9.5Y	8/19/2020	3443	9.43	0.610000	7.0000	10:45:46 AM	7.0000	7.4490	7.2988	7.0635
FXTN 10-51	PIBD1020I510	6.1250	10Y	9/16/2020	3471	9.51					7.4585	7.3100	7.0686
FXTN 10-52	PIBD1020L525	5.8750	10Y	12/16/2020	3562	9.76	43.259100	6.6000	2:45:25 PM	6.6502	7.4894	7.3466	7.0851
RTB 10-02 *	PIID1021C027	7.3750	10Y	3/3/2021	3639	9.97	79.950000	7.3000	3:54:24 PM	7.3418	7.5156	7.3775	7.0990
FXTN 20-02	PIBD2022C021	15.0000	11Y	3/14/2022	4015	11.00					7.6221	7.4474	7.1997
FXTN 20-03	PIBD2022J033	12.7500	12Y	10/17/2022	4232	11.59					7.6836	7.4878	7.2578
FXTN 20-04	PIBD2023B048	13.0000	12Y	2/20/2023	4358	11.94					7.7193	7.5112	7.2916
FXTN 20-05	PIBD2023E054	11.8750	13Y	5/29/2023	4456	12.21					7.7471	7.5294	7.3178
FXTN 20-06	PIBD2023J068	11.3750	13Y	10/23/2023	4603	12.61					7.7888	7.5568	7.3572
FXTN 20-07	PIBD2024F075	12.3750	14Y	6/3/2024	4827	13.22					7.8523	7.5984	7.4172
FXTN 20-08	PIBD2024H086	12.8750	14Y	8/5/2024	4890	13.40					7.8701	7.6102	7.4341
FXTN 20-09	PIBD2024K091	13.7500	14Y	11/11/2024	4988	13.67					7.8979	7.6284	7.4603
FXTN 20-10	PIBD2025D103	12.1250	15Y	4/14/2025	5142	14.09					7.9415	7.6570	7.5016
FXTN 20-11	PIBD2025J116	12.1250	15Y	10/20/2025	5331	14.61					7.9951	7.6922	7.5522
FXTN 25-01	PIBD2525K015	18.2500	15Y	11/29/2025	5371	14.72					8.0064	7.6996	7.5629
FXTN 20-12	PIBD2026A122	10.2500	15Y	1/19/2026	5422	14.85					8.0209	7.7091	7.5766
FXTN 20-13	PIBD2026L139	8.0000	16Y	12/7/2026	5744	15.74					8.1122	7.7690	7.6628
FXTN 20-14	PIBD2027I140	8.6250	17Y	9/6/2027	6017	16.48	195.500000	8.1000	2:48:15 PM	8.1000	8.1895	7.8198	7.7360
FXTN 20-15	PIBD2028L151	9.5000	18Y	12/4/2028	6472	17.73					8.3185	7.9044	7.8578
FXTN 20-16	PIBD2030E166	8.7500	20Y	5/27/2030	7011	19.21					8.4712	8.0046	8.0022
FXTN 25-02	PIBD2530G029	12.5000	20Y	7/28/2030	7073	19.38					8.4888	8.0162	8.0188
FXTN 25-03 *	PIBD2531A032	11.2500	20Y	1/26/2031	7255	19.88	360.000000	8.0950	11:44:36 AM	8.0676	8.5404	8.0500	8.0676
FXTN 25-04	PIBD2531J042	9.3750	21Y	10/5/2031	7507	20.57					8.5219	8.0585	8.0735
FXTN 25-05	PIBD2532K057	8.5000	22Y	11/29/2032	7928	21.72					8.4911	8.0726	8.0834
FXTN 25-06	PIBD2534K062	9.2500	24Y	11/5/2034	8634	23.65					8.4394	8.0963	8.0999
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	8963	24.56					8.4153	8.1073	8.1077
FXTN 25-08 *	PIBD2535L086	8.1250	25Y	12/16/2035	9040	24.77	133.630100	8.1065	3:58:24 PM	8.1095	8.4096	8.1099	8.1095