

Interpolated Bonds
March 17, 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	28	0.08					2.0659	1.7730	1.7730
FXTN 05-63	PIBD0511F638	10.6250	3M	6/22/2011	96	0.26					1.6771	1.5207	1.4357
FXTN 07-37	PIBD0711G376	12.0000	4M	7/22/2011	126	0.35					1.8145	1.6738	1.5888
RTB 03-06	PIID0311G065	8.5000	5M	7/31/2011	135	0.37	0.071000	2.7500	2:16:59 PM	2.7500	1.8557	1.7197	1.6347
SPTB 10-01	SPTB1011I016	15.5000	6M	9/20/2011	186	0.51					2.0893	1.9799	1.8949
FXTN 10-28	PIBD1011J288	16.5000	7M	10/11/2011	207	0.57					2.1935	2.0761	2.0012
FXTN 05-64	PIBD0511J642	7.2500	7M	10/19/2011	215	0.59					2.2333	2.1125	2.0417
RTB 05-05	PIID0511L054	5.8750	9M	12/6/2011	263	0.72					2.4725	2.3311	2.2845
FXTN 04-19	PIBD0411L191	5.8750	9M	12/13/2011	270	0.74					2.5073	2.3629	2.3199
FXTN 03-18	PIBD0312A182	5.8750	10M	1/8/2012	296	0.81					2.6368	2.4813	2.4515
SPTB 10-02	SPTB1012A021	14.0000	11M	1/31/2012	319	0.87					2.7514	2.5861	2.5679
FXTN 05-65	PIBD0512B658	5.7500	11M	2/21/2012	340	0.93	0.194867	2.6000	9:04:01 AM	2.6000	2.8560	2.6817	2.6741
FXTN 10-29	PIBD1012D291	13.0000	1.5Y	4/25/2012	404	1.11					3.1784	2.9500	2.9418
FXTN 07-39	PIBD0712D395	11.5000	1.5Y	4/28/2012	407	1.12					3.1936	2.9623	2.9535
RTB 05-06	PIID0512H067	7.1250	1.5Y	8/1/2012	502	1.38	15.969000	4.0000	3:16:51 PM	4.1455	3.6737	3.3501	3.3254
FXTN 07-40	PIBD0712H408	11.3750	1.5Y	8/18/2012	519	1.42					3.7596	3.4195	3.3920
RTB 03-07	PIID0312I070	5.2500	2Y	9/24/2012	556	1.52	0.700000	5.2500	10:25:38 AM	5.2500	3.9466	3.5706	3.5368
FXTN 10-30	PIBD1012J302	12.1250	2Y	10/17/2012	579	1.59					4.0628	3.6645	3.6268
FXTN 07-41	PIBD0712K413	10.5000	2Y	11/17/2012	610	1.67					4.2195	3.7910	3.7482
FXTN 07-42	PIBD0713A421	9.0000	2Y	1/5/2013	659	1.81					4.4672	3.9911	3.9400
FXTN 03-19	PIBD0313A199	5.2500	2Y	1/7/2013	661	1.81	89.202000	4.1000	4:06:47 PM	4.1015	4.4773	3.9992	3.9478
FXTN 07-43	PIBD0713C438	8.7500	2Y	3/3/2013	716	1.96	509.670000	4.1000	3:59:45 PM	4.2184	4.7552	4.2238	4.1631
FXTN 05-66 *	PIBD0513C664	6.6250	2Y	3/13/2013	726	1.99					4.8058	4.2646	4.2022
FXTN 10-31	PIBD1013C316	12.7500	2.5Y	3/27/2013	740	2.03					4.8290	4.3035	4.2438
FXTN 10-32	PIBD1013E320	11.7500	2.5Y	5/15/2013	789	2.16	2.500000	4.5000	2:23:08 PM	4.5000	4.9104	4.4394	4.3892
FXTN 07-44	PIBD0713F446	9.6250	2.5Y	6/29/2013	834	2.28					4.9852	4.5643	4.5227
RTB 05-07	PIID0513G075	9.0000	2.5Y	7/31/2013	866	2.37					5.0383	4.6531	4.6177
FXTN 10-33	PIBD1013J337	11.0000	3Y	10/9/2013	936	2.56					5.1546	4.8474	4.8254
FXTN 07-45	PIBD0713K457	7.1250	3Y	11/2/2013	960	2.63					5.1945	4.9140	4.8966
FXTN 05-67 *	PIBD0514A673	6.2500	3Y	1/27/2014	1046	2.87	1,162.000000	5.1500	4:12:54 PM	5.1519	5.3373	5.1527	5.1519
FXTN 10-34	PIBD1014C341	12.3750	3.5Y	3/25/2014	1103	3.02					5.4661	5.2734	5.2356
FXTN 10-35	PIBD1014G356	12.7500	3.5Y	7/15/2014	1215	3.33					5.7190	5.5106	5.4001
RTB 05-08	PIID0514I080	6.2500	4Y	9/24/2014	1286	3.52	112.798000	5.8500	3:41:05 PM	5.7291	5.8794	5.6610	5.5044
FXTN 07-46	PIBD0714J466	6.5000	4Y	10/4/2014	1296	3.55					5.9020	5.6821	5.5191
SPTB 10-03	SPTB1014J037	12.2500	4Y	10/14/2014	1306	3.58					5.9246	5.7033	5.5338
FXTN 10-36 *	PIBD1015B367	12.3750	4Y	2/24/2015	1439	3.94					6.2250	5.9850	5.7291
FXTN 05-68	PIBD0515E685	6.3750	4.5Y	5/13/2015	1517	4.16	200.000000	5.8250	4:13:24 PM	5.8250	6.2477	5.9786	5.7810
FXTN 07-47	PIBD0715E477	8.3750	4.5Y	5/22/2015	1526	4.18					6.2503	5.9779	5.7870
RTB 05-09	PIID0515H097	5.8750	4.5Y	8/19/2015	1615	4.42					6.2762	5.9706	5.8462
FXTN 10-37	PIBD1015H370	11.8750	4.5Y	8/25/2015	1621	4.44					6.2779	5.9701	5.8502
FXTN 05-69	PIBD0515K697	4.6250	5Y	11/25/2015	1713	4.69					6.3047	5.9626	5.9114
FXTN 10-38	PIBD1015L384	10.1250	5Y	12/15/2015	1733	4.75					6.3105	5.9610	5.9247
FXTN 10-39	PIBD1016A393	9.2500	5Y	1/12/2016	1761	4.82					6.3186	5.9587	5.9434
FXTN 07-48	PIBD0716A488	7.0000	5Y	1/27/2016	1776	4.87	843.837688	5.9600	3:43:13 PM	5.9766	6.3230	5.9575	5.9533

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RTB 05-10 *	PIID0516C107	6.0000	5Y	3/3/2016	1812	4.96	47.227000	5.8500	3:41:38 PM	5.9901	6.3335	5.9545	5.9773
FXTN 10-40	PIBD1016C407	7.5000	5.5Y	3/30/2016	1839	5.04					6.3679	5.9943	6.0120
FXTN 10-41	PIBD1016D416	7.0000	5.5Y	4/27/2016	1867	5.12					6.4035	6.0356	6.0479
FXTN 10-42	PIBD1016I420	9.1250	5.5Y	9/4/2016	1997	5.47	1,325.810000	6.0175	4:12:16 PM	6.0333	6.5691	6.2272	6.2149
RTB 07-01	PIID0716I018	7.0000	6Y	9/24/2016	2017	5.53	30.996000	6.3750	3:23:16 PM	6.4163	6.5946	6.2567	6.2406
FXTN 10-43	PIBD1016K436	6.2500	6Y	11/16/2016	2070	5.67					6.6621	6.3349	6.3086
FXTN 07-49	PIBD0717C493	7.0000	6.5Y	3/31/2017	2205	6.04	38.575000	6.1750	11:21:40 AM	6.2564	6.8341	6.5339	6.4820
FXTN 20-01	PIBD2017D011	14.3750	6.5Y	4/24/2017	2229	6.11					6.8646	6.5693	6.5128
RTB 07-02	PIID0717H026	6.6250	6.5Y	8/19/2017	2346	6.43					7.0137	6.7418	6.6631
FXTN 10-44	PIBD1017H447	7.7500	6.5Y	8/23/2017	2350	6.44					7.0188	6.7476	6.6682
FXTN 07-50	PIBD0717J502	5.3750	7Y	10/28/2017	2416	6.62					7.1028	6.8449	6.7530
FXTN 10-45 *	PIBD1018A451	5.8750	7Y	1/31/2018	2511	6.88					7.2238	6.9850	6.8750
FXTN 10-47	PIBD1018K478	8.8750	8Y	11/20/2018	2804	7.68					7.3191	7.0864	6.9895
FXTN 10-48	PIBD1019B485	7.8750	8Y	2/19/2019	2895	7.93	4.450000	6.2500	11:22:10 AM	6.2500	7.3487	7.1179	7.0251
FXTN 10-50	PIBD1020B508	7.7500	9Y	2/18/2020	3259	8.93					7.4671	7.2438	7.1673
RTB 10-01	PIID1020H015	7.2500	9.5Y	8/19/2020	3442	9.43	50.050000	7.2500	3:49:35 PM	7.2500	7.5266	7.3072	7.2388
FXTN 10-51	PIBD1020I510	6.1250	9.5Y	9/16/2020	3470	9.51					7.5357	7.3169	7.2498
FXTN 10-52	PIBD1020L525	5.8750	10Y	12/16/2020	3561	9.76	1.500000	6.6000	11:06:03 AM	6.5733	7.5653	7.3484	7.2853
RTB 10-02 *	PIID1021C027	7.3750	10Y	3/3/2021	3638	9.97	349.008000	7.3000	3:40:27 PM	7.3186	7.5904	7.3750	7.3154
FXTN 20-02	PIBD2022C021	15.0000	11Y	3/14/2022	4014	11.00	276.000000	7.7500	10:21:03 AM	7.7500	7.6800	7.4660	7.3967
FXTN 20-03	PIBD2022J033	12.7500	12Y	10/17/2022	4231	11.59					7.7317	7.5185	7.4436
FXTN 20-04	PIBD2023B048	13.0000	12Y	2/20/2023	4357	11.94					7.7617	7.5490	7.4708
FXTN 20-05	PIBD2023E054	11.8750	13Y	5/29/2023	4455	12.21					7.7850	7.5727	7.4919
FXTN 20-06	PIBD2023J068	11.3750	13Y	10/23/2023	4602	12.61					7.8201	7.6083	7.5237
FXTN 20-07	PIBD2024F075	12.3750	14Y	6/3/2024	4826	13.22	200.000000	8.0000	10:34:33 AM	8.0499	7.8734	7.6625	7.5721
FXTN 20-08	PIBD2024H086	12.8750	14Y	8/5/2024	4889	13.39					7.8884	7.6777	7.5857
FXTN 20-09	PIBD2024K091	13.7500	14Y	11/11/2024	4987	13.66					7.9118	7.7014	7.6069
FXTN 20-10	PIBD2025D103	12.1250	15Y	4/14/2025	5141	14.08					7.9485	7.7387	7.6402
FXTN 20-11	PIBD2025J116	12.1250	15Y	10/20/2025	5330	14.60					7.9935	7.7844	7.6810
FXTN 25-01	PIBD2525K015	18.2500	15Y	11/29/2025	5370	14.71					8.0030	7.7941	7.6896
FXTN 20-12	PIBD2026A122	10.2500	15Y	1/19/2026	5421	14.85					8.0152	7.8065	7.7006
FXTN 20-13	PIBD2026L139	8.0000	16Y	12/7/2026	5743	15.73					8.0919	7.8844	7.7702
FXTN 20-14	PIBD2027I140	8.6250	17Y	9/6/2027	6016	16.48					8.1570	7.9504	7.8292
FXTN 20-15	PIBD2028L151	9.5000	18Y	12/4/2028	6471	17.73					8.2654	8.0605	7.9275
FXTN 20-16	PIBD2030E166	8.7500	20Y	5/27/2030	7010	19.21					8.3938	8.1910	8.0440
FXTN 25-02	PIBD2530G029	12.5000	20Y	7/28/2030	7072	19.38					8.4086	8.2060	8.0573
FXTN 25-03 *	PIBD2531A032	11.2500	20Y	1/26/2031	7254	19.87	600.000000	8.0950	3:44:57 PM	8.0967	8.4519	8.2500	8.0967
FXTN 25-04	PIBD2531J042	9.3750	21Y	10/5/2031	7506	20.56					8.4411	8.2315	8.0998
FXTN 25-05	PIBD2532K057	8.5000	22Y	11/29/2032	7927	21.72					8.4229	8.2006	8.1050
FXTN 25-06	PIBD2534K062	9.2500	24Y	11/5/2034	8633	23.65					8.3925	8.1487	8.1136
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	8962	24.55					8.3783	8.1245	8.1177
FXTN 25-08 *	PIBD2535L086	8.1250	25Y	12/16/2035	9039	24.76	320.113000	8.1155	3:19:20 PM	8.1186	8.3750	8.1189	8.1186