

Interpolated Bonds
March 29, 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	16	0.04					2.9333	2.8603	2.8603
FXTN 05-63	PIBD0511F638	10.6250	3M	6/22/2011	84	0.23					1.2600	1.0956	1.0956
FXTN 07-37	PIBD0711G376	12.0000	4M	7/22/2011	114	0.31					1.3109	1.1466	1.1274
RTB 03-06	PIID0311G065	8.5000	4M	7/31/2011	123	0.34	3.011000	3.8750	9:47:00 AM	3.8750	1.3311	1.1668	1.1401
SPTB 10-01	SPTB1011I016	15.5000	5M	9/20/2011	174	0.48	19.967884	3.0000	11:14:02 AM	3.0000	1.4456	1.2813	1.2120
FXTN 10-28	PIBD1011J288	16.5000	7M	10/11/2011	195	0.53					1.5216	1.3594	1.2795
FXTN 05-64	PIBD0511J642	7.2500	7M	10/19/2011	203	0.56					1.5782	1.4186	1.3413
RTB 05-05	PIID0511L054	5.8750	8M	12/6/2011	251	0.69					1.9174	1.7736	1.7125
FXTN 04-19	PIBD0411L191	5.8750	9M	12/13/2011	258	0.71					1.9669	1.8254	1.7666
FXTN 03-18	PIBD0312A182	5.8750	10M	1/8/2012	284	0.78					2.1506	2.0177	1.9677
SPTB 10-02	SPTB1012A021	14.0000	10M	1/31/2012	307	0.84					2.3132	2.1879	2.1455
FXTN 05-65	PIBD0512B658	5.7500	11M	2/21/2012	328	0.90	29.000000	2.6250	11:18:13 AM	2.6250	2.4616	2.3432	2.3079
FXTN 10-29	PIBD1012D291	13.0000	1.5Y	4/25/2012	392	1.07					2.8368	2.7160	2.6918
FXTN 07-39	PIBD0712D395	11.5000	1.5Y	4/28/2012	395	1.08					2.8514	2.7295	2.7055
RTB 05-06	PIID0512H067	7.1250	1.5Y	8/1/2012	490	1.34					3.3135	3.1590	3.1390
FXTN 07-40	PIBD0712H408	11.3750	1.5Y	8/18/2012	507	1.39					3.3962	3.2359	3.2166
RTB 03-07	PIID0312I070	5.2500	1.5Y	9/24/2012	544	1.49	2.380000	4.5000	2:37:54 PM	4.5000	3.5761	3.4031	3.3854
FXTN 10-30	PIBD1012J302	12.1250	2Y	10/17/2012	567	1.55					3.6880	3.5071	3.4904
FXTN 07-41	PIBD0712K413	10.5000	2Y	11/17/2012	598	1.64					3.8388	3.6473	3.6318
FXTN 07-42	PIBD0713A421	9.0000	2Y	1/5/2013	647	1.77					4.0772	3.8688	3.8554
FXTN 03-19	PIBD0313A199	5.2500	2Y	1/7/2013	649	1.78					4.0869	3.8778	3.8645
FXTN 07-43	PIBD0713C438	8.7500	2Y	3/3/2013	704	1.93					4.3544	4.1265	4.1155
FXTN 05-66	PIBD0513C664	6.6250	2Y	3/13/2013	714	1.96					4.4031	4.1717	4.1611
FXTN 10-31 *	PIBD1013C316	12.7500	2Y	3/27/2013	728	1.99					4.4712	4.2350	4.2250
FXTN 10-32	PIBD1013E320	11.7500	2.5Y	5/15/2013	777	2.13					4.5763	4.3437	4.3343
FXTN 07-44	PIBD0713F446	9.6250	2.5Y	6/29/2013	822	2.25					4.6728	4.4435	4.4346
RTB 05-07	PIID0513G075	9.0000	2.5Y	7/31/2013	854	2.34					4.7415	4.5144	4.5060
FXTN 10-33	PIBD1013J337	11.0000	3Y	10/9/2013	924	2.53					4.8917	4.6697	4.6621
FXTN 07-45	PIBD0713K457	7.1250	3Y	11/2/2013	948	2.60					4.9432	4.7229	4.7157
FXTN 05-67	PIBD0514A673	6.2500	3Y	1/27/2014	1034	2.83	203.046000	5.0200	3:15:53 PM	5.0346	5.1277	4.9136	4.9075
FXTN 10-34 *	PIBD1014C341	12.3750	3Y	3/25/2014	1091	2.99					5.2500	5.0400	5.0346
FXTN 10-35	PIBD1014G356	12.7500	3.5Y	7/15/2014	1203	3.30					5.4910	5.2022	5.1986
RTB 05-08	PIID0514I080	6.2500	3.5Y	9/24/2014	1274	3.49	1,010.655000	5.7250	3:54:18 PM	5.6017	5.6438	5.3049	5.3025
FXTN 07-46	PIBD0714J466	6.5000	4Y	10/4/2014	1284	3.52	856.000000	5.5250	9:10:42 AM	5.5265	5.6653	5.3194	5.3171
SPTB 10-03	SPTB1014J037	12.2500	4Y	10/14/2014	1294	3.55					5.6869	5.3339	5.3318
FXTN 10-36 *	PIBD1015B367	12.3750	4Y	2/24/2015	1427	3.91					5.9731	5.5265	5.5265
FXTN 05-68	PIBD0515E685	6.3750	4.5Y	5/13/2015	1505	4.12					5.9807	5.5627	5.5677
FXTN 07-47	PIBD0715E477	8.3750	4.5Y	5/22/2015	1514	4.15					5.9816	5.5668	5.5724
RTB 05-09	PIID0515H097	5.8750	4.5Y	8/19/2015	1603	4.39	7.114000	5.5500	2:16:50 PM	5.5636	5.9903	5.6082	5.6195
FXTN 10-37	PIBD1015H370	11.8750	4.5Y	8/25/2015	1609	4.41					5.9909	5.6109	5.6226
FXTN 05-69	PIBD0515K697	4.6250	5Y	11/25/2015	1701	4.66					5.9999	5.6536	5.6713
FXTN 10-38	PIBD1015L384	10.1250	5Y	12/15/2015	1721	4.72					6.0019	5.6629	5.6818
FXTN 10-39	PIBD1016A393	9.2500	5Y	1/12/2016	1749	4.79					6.0046	5.6759	5.6966
FXTN 07-48	PIBD0716A488	7.0000	5Y	1/27/2016	1764	4.83	294.863504	5.7500	3:19:52 PM	5.7248	6.0061	5.6829	5.7046

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RTB 05-10 *	PIID0516C107	6.0000	5Y	3/3/2016	1800	4.93	6.609800	5.7500	3:59:05 PM	5.6695	6.0096	5.6996	5.7236
FXTN 10-40	PIBD1016C407	7.5000	5.5Y	3/30/2016	1827	5.01					6.0452	5.7402	5.7555
FXTN 10-41	PIBD1016D416	7.0000	5.5Y	4/27/2016	1855	5.08					6.0821	5.7822	5.7886
FXTN 10-42	PIBD1016I420	9.1250	5.5Y	9/4/2016	1985	5.44	830.000000	5.8500	3:16:03 PM	5.8118	6.2534	5.9776	5.9423
RTB 07-01	PIID0716I018	7.0000	5.5Y	9/24/2016	2005	5.49	0.983008	5.5000	9:02:12 AM	5.5000	6.2798	6.0077	5.9659
FXTN 10-43	PIBD1016K436	6.2500	6Y	11/16/2016	2058	5.64					6.3496	6.0873	6.0286
FXTN 07-49	PIBD0717C493	7.0000	6.5Y	3/31/2017	2193	6.01	950.000000	6.1180	4:08:29 PM	6.1180	6.5275	6.2902	6.1882
FXTN 20-01	PIBD2017D011	14.3750	6.5Y	4/24/2017	2217	6.07	0.239341	5.5000	9:02:42 AM	5.5000	6.5591	6.3262	6.2166
RTB 07-02	PIID0717H026	6.6250	6.5Y	8/19/2017	2334	6.39	2.438650	6.1500	11:44:15 AM	5.8700	6.7133	6.5020	6.3549
FXTN 10-44	PIBD1017H447	7.7500	6.5Y	8/23/2017	2338	6.41					6.7186	6.5081	6.3597
FXTN 07-50	PIBD0717J502	5.3750	7Y	10/28/2017	2404	6.59					6.8056	6.6072	6.4377
FXTN 10-45 *	PIBD1018A451	5.8750	7Y	1/31/2018	2499	6.85					6.9308	6.7500	6.5500
FXTN 10-47	PIBD1018K478	8.8750	8Y	11/20/2018	2792	7.65					6.9993	6.8133	6.6631
FXTN 10-48	PIBD1019B485	7.8750	8Y	2/19/2019	2883	7.90					7.0205	6.8330	6.6983
FXTN 10-50	PIBD1020B508	7.7500	9Y	2/18/2020	3247	8.90					7.1056	6.9117	6.8388
RTB 10-01	PIID1020H015	7.2500	9.5Y	8/19/2020	3430	9.40	305.000000	6.9700	3:50:21 PM	6.9737	7.1484	6.9513	6.9095
FXTN 10-51	PIBD1020I510	6.1250	9.5Y	9/16/2020	3458	9.47					7.1550	6.9573	6.9203
FXTN 10-52	PIBD1020L525	5.8750	10Y	12/16/2020	3549	9.72	4.864000	6.7810	3:50:18 PM	6.7756	7.1762	6.9770	6.9554
RTB 10-02 *	PIID1021C027	7.3750	10Y	3/3/2021	3626	9.93	171.310000	6.9750	3:56:33 PM	6.9911	7.1942	6.9936	6.9851
FXTN 20-02	PIBD2022C021	15.0000	11Y	3/14/2022	4002	10.96					7.3046	7.1113	7.1037
FXTN 20-03	PIBD2022J033	12.7500	12Y	10/17/2022	4219	11.56					7.3683	7.1792	7.1721
FXTN 20-04	PIBD2023B048	13.0000	12Y	2/20/2023	4345	11.90					7.4053	7.2186	7.2118
FXTN 20-05	PIBD2023E054	11.8750	13Y	5/29/2023	4443	12.17					7.4341	7.2493	7.2427
FXTN 20-06	PIBD2023J068	11.3750	13Y	10/23/2023	4590	12.58					7.4772	7.2953	7.2890
FXTN 20-07	PIBD2024F075	12.3750	14Y	6/3/2024	4814	13.19					7.5430	7.3653	7.3596
FXTN 20-08	PIBD2024H086	12.8750	14Y	8/5/2024	4877	13.36					7.5615	7.3850	7.3795
FXTN 20-09	PIBD2024K091	13.7500	14Y	11/11/2024	4975	13.63					7.5903	7.4157	7.4104
FXTN 20-10	PIBD2025D103	12.1250	15Y	4/14/2025	5129	14.05					7.6355	7.4639	7.4589
FXTN 20-11	PIBD2025J116	12.1250	15Y	10/20/2025	5318	14.57					7.6909	7.5230	7.5185
FXTN 25-01	PIBD2525K015	18.2500	15Y	11/29/2025	5358	14.68					7.7027	7.5355	7.5311
FXTN 20-12	PIBD2026A122	10.2500	15Y	1/19/2026	5409	14.82					7.7177	7.5515	7.5472
FXTN 20-13	PIBD2026L139	8.0000	16Y	12/7/2026	5731	15.70					7.8122	7.6522	7.6487
FXTN 20-14	PIBD2027I140	8.6250	17Y	9/6/2027	6004	16.45					7.8923	7.7377	7.7347
FXTN 20-15	PIBD2028L151	9.5000	18Y	12/4/2028	6459	17.70					8.0259	7.8800	7.8782
FXTN 20-16	PIBD2030E166	8.7500	20Y	5/27/2030	6998	19.17					8.1841	8.0487	8.0481
FXTN 25-02	PIBD2530G029	12.5000	20Y	7/28/2030	7060	19.34					8.2023	8.0681	8.0676
FXTN 25-03 *	PIBD2531A032	11.2500	20Y	1/26/2031	7242	19.84					8.2558	8.1250	8.1250
FXTN 25-04	PIBD2531J042	9.3750	21Y	10/5/2031	7494	20.53					8.2414	8.1074	8.1058
FXTN 25-05	PIBD2532K057	8.5000	22Y	11/29/2032	7915	21.68					8.2173	8.0779	8.0737
FXTN 25-06	PIBD2534K062	9.2500	24Y	11/5/2034	8621	23.62					8.1770	8.0284	8.0199
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	8950	24.52					8.1582	8.0054	7.9949
FXTN 25-08 *	PIBD2535L086	8.1250	25Y	12/16/2035	9027	24.73	194.705000	8.0115	3:47:18 PM	7.9890	8.1538	8.0000	7.9890