

Interpolated Bonds
March 30, 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	15	0.04					3.0172	2.9561	2.9561
FXTN 05-63	PIBD0511F638	10.6250	3M	6/22/2011	83	0.23					1.2651	1.1125	1.0994
FXTN 07-37	PIBD0711G376	12.0000	4M	7/22/2011	113	0.31					1.3032	1.1505	1.1343
RTB 03-06	PIID0311G065	8.5000	4M	7/31/2011	122	0.33	18.945000	3.0000	9:32:50 AM	3.0000	1.3225	1.1702	1.1536
SPTB 10-01	SPTB1011I016	15.5000	5M	9/20/2011	173	0.47					1.4320	1.2821	1.2629
FXTN 10-28	PIBD1011J288	16.5000	7M	10/11/2011	194	0.53					1.5057	1.3455	1.3244
FXTN 05-64	PIBD0511J642	7.2500	7M	10/19/2011	202	0.55					1.5610	1.3861	1.3635
RTB 05-05	PIID0511L054	5.8750	8M	12/6/2011	250	0.68					1.8929	1.6297	1.5985
FXTN 04-19	PIBD0411L191	5.8750	9M	12/13/2011	257	0.70					1.9413	1.6652	1.6328
FXTN 03-18	PIBD0312A182	5.8750	10M	1/8/2012	283	0.78					2.1211	1.7972	1.7600
SPTB 10-02	SPTB1012A021	14.0000	10M	1/31/2012	306	0.84					2.2801	1.9139	1.8726
FXTN 05-65	PIBD0512B658	5.7500	11M	2/21/2012	327	0.90	4.307423	2.7500	10:43:52 AM	2.7500	2.4253	2.0205	1.9754
FXTN 10-29	PIBD1012D291	13.0000	1.5Y	4/25/2012	391	1.07					2.8025	2.3609	2.3209
FXTN 07-39	PIBD0712D395	11.5000	1.5Y	4/28/2012	394	1.08					2.8177	2.3774	2.3383
RTB 05-06	PIID0512H067	7.1250	1.5Y	8/1/2012	489	1.34					3.2974	2.9017	2.8906
FXTN 07-40	PIBD0712H408	11.3750	1.5Y	8/18/2012	506	1.39					3.3832	2.9955	2.9895
RTB 03-07	PIID0312I070	5.2500	1.5Y	9/24/2012	543	1.49	1.300000	4.7500	2:34:14 PM	4.5060	3.5701	3.1996	3.2046
FXTN 10-30	PIBD1012J302	12.1250	2Y	10/17/2012	566	1.55					3.6862	3.3266	3.3383
FXTN 07-41	PIBD0712K413	10.5000	2Y	11/17/2012	597	1.64					3.8428	3.4976	3.5186
FXTN 07-42	PIBD0713A421	9.0000	2Y	1/5/2013	646	1.77					4.0902	3.7680	3.8035
FXTN 03-19	PIBD0313A199	5.2500	2Y	1/7/2013	648	1.78	25.000000	4.0000	11:16:16 AM	4.0000	4.1003	3.7791	3.8151
FXTN 07-43	PIBD0713C438	8.7500	2Y	3/3/2013	703	1.93	92.500000	3.5000	2:33:39 PM	4.2402	4.3780	4.0826	4.1349
FXTN 05-66	PIBD0513C664	6.6250	2Y	3/13/2013	713	1.95					4.4285	4.1377	4.1930
FXTN 10-31 *	PIBD1013C316	12.7500	2Y	3/27/2013	727	1.99	50.000000	4.4500	2:53:54 PM	4.4750	4.4992	4.2150	4.2744
FXTN 10-32	PIBD1013E320	11.7500	2.5Y	5/15/2013	776	2.13					4.6046	4.3271	4.3787
FXTN 07-44	PIBD0713F446	9.6250	2.5Y	6/29/2013	821	2.25					4.7013	4.4301	4.4744
RTB 05-07	PIID0513G075	9.0000	2.5Y	7/31/2013	853	2.34					4.7701	4.5034	4.5425
FXTN 10-33	PIBD1013J337	11.0000	3Y	10/9/2013	923	2.53					4.9206	4.6636	4.6915
FXTN 07-45	PIBD0713K457	7.1250	3Y	11/2/2013	947	2.59					4.9722	4.7185	4.7425
FXTN 05-67	PIBD0514A673	6.2500	3Y	1/27/2014	1033	2.83	1,531.797000	5.0300	4:11:38 PM	5.0468	5.1571	4.9153	4.9255
FXTN 10-34 *	PIBD1014C341	12.3750	3Y	3/25/2014	1090	2.99					5.2796	5.0457	5.0468
FXTN 10-35	PIBD1014G356	12.7500	3.5Y	7/15/2014	1202	3.29					5.5044	5.2638	5.2646
RTB 05-08	PIID0514I080	6.2500	3.5Y	9/24/2014	1273	3.49	1,040.379000	5.5300	3:45:11 PM	5.5509	5.6468	5.4021	5.4026
FXTN 07-46	PIBD0714J466	6.5000	4Y	10/4/2014	1283	3.52					5.6669	5.4216	5.4220
SPTB 10-03	SPTB1014J037	12.2500	4Y	10/14/2014	1293	3.54					5.6870	5.4410	5.4415
FXTN 10-36 *	PIBD1015B367	12.3750	4Y	2/24/2015	1426	3.91					5.9538	5.7000	5.7000
FXTN 05-68	PIBD0515E685	6.3750	4.5Y	5/13/2015	1504	4.12					5.9778	5.7067	5.7089
FXTN 07-47	PIBD0715E477	8.3750	4.5Y	5/22/2015	1513	4.15	100.000000	5.7000	4:03:41 PM	5.7008	5.9806	5.7074	5.7099
RTB 05-09	PIID0515H097	5.8750	4.5Y	8/19/2015	1602	4.39	3.500000	5.8750	11:37:05 AM	5.8750	6.0080	5.7150	5.7200
FXTN 10-37	PIBD1015H370	11.8750	4.5Y	8/25/2015	1608	4.41					6.0098	5.7155	5.7207
FXTN 05-69	PIBD0515K697	4.6250	5Y	11/25/2015	1700	4.66					6.0382	5.7234	5.7312
FXTN 10-38	PIBD1015L384	10.1250	5Y	12/15/2015	1720	4.71					6.0443	5.7251	5.7335
FXTN 10-39	PIBD1016A393	9.2500	5Y	1/12/2016	1748	4.79					6.0529	5.7275	5.7367
FXTN 07-48	PIBD0716A488	7.0000	5Y	1/27/2016	1763	4.83	297.649000	5.7000	3:18:06 PM	5.7448	6.0575	5.7288	5.7384

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RTB 05-10	PIID0516C107	6.0000	5Y	3/3/2016	1799	4.93	310.868000	5.7500	4:07:02 PM	5.7462	6.0686	5.7319	5.7425
FXTN 10-40 *	PIBD1016C407	7.5000	5Y	3/30/2016	1826	5.00					6.0769	5.7342	5.7456
FXTN 10-41	PIBD1016D416	7.0000	5.5Y	4/27/2016	1854	5.08					6.1023	5.7682	5.7785
FXTN 10-42	PIBD1016I420	9.1250	5.5Y	9/4/2016	1984	5.44	2,580.000000	5.8000	4:09:15 PM	5.8144	6.2203	5.9260	5.9312
RTB 07-01	PIID0716I018	7.0000	5.5Y	9/24/2016	2004	5.49					6.2384	5.9503	5.9547
FXTN 10-43	PIBD1016K436	6.2500	6Y	11/16/2016	2057	5.64					6.2865	6.0146	6.0169
FXTN 07-49	PIBD0717C493	7.0000	6Y	3/31/2017	2192	6.01	950.000000	6.1150	3:20:56 PM	6.1150	6.4089	6.1785	6.1755
FXTN 20-01	PIBD2017D011	14.3750	6.5Y	4/24/2017	2216	6.07					6.4307	6.2076	6.2037
RTB 07-02	PIID0717H026	6.6250	6.5Y	8/19/2017	2333	6.39	83.325000	6.2000	3:44:17 PM	6.1917	6.5369	6.3497	6.3412
FXTN 10-44	PIBD1017H447	7.7500	6.5Y	8/23/2017	2337	6.40					6.5405	6.3545	6.3459
FXTN 07-50	PIBD0717J502	5.3750	7Y	10/28/2017	2403	6.58					6.6004	6.4347	6.4234
FXTN 10-45 *	PIBD1018A451	5.8750	7Y	1/31/2018	2498	6.84	40.000000	6.3150	10:52:25 AM	6.3150	6.6865	6.5500	6.5350
FXTN 10-47	PIBD1018K478	8.8750	8Y	11/20/2018	2791	7.65					6.8342	6.6647	6.6532
FXTN 10-48	PIBD1019B485	7.8750	8Y	2/19/2019	2882	7.90					6.8801	6.7003	6.6899
FXTN 10-50	PIBD1020B508	7.7500	9Y	2/18/2020	3246	8.89	2.000000	6.7500	2:19:40 PM	6.7500	7.0636	6.8427	6.8367
RTB 10-01	PIID1020H015	7.2500	9.5Y	8/19/2020	3429	9.39	4.774000	6.7000	3:00:11 PM	6.7000	7.1558	6.9143	6.9105
FXTN 10-51	PIBD1020I510	6.1250	9.5Y	9/16/2020	3457	9.47					7.1699	6.9253	6.9218
FXTN 10-52	PIBD1020L525	5.8750	10Y	12/16/2020	3548	9.72	1.000000	6.7500	12:02:06 PM	6.7500	7.2158	6.9609	6.9585
RTB 10-02 *	PIID1021C027	7.3750	10Y	3/3/2021	3625	9.93	207.911000	6.9750	3:00:49 PM	6.9907	7.2546	6.9910	6.9896
FXTN 20-02	PIBD2022C021	15.0000	11Y	3/14/2022	4001	10.96					7.3603	7.1089	7.1066
FXTN 20-03	PIBD2022J033	12.7500	12Y	10/17/2022	4218	11.56					7.4213	7.1770	7.1741
FXTN 20-04	PIBD2023B048	13.0000	12Y	2/20/2023	4344	11.90					7.4567	7.2165	7.2134
FXTN 20-05	PIBD2023E054	11.8750	13Y	5/29/2023	4442	12.17					7.4843	7.2472	7.2439
FXTN 20-06	PIBD2023J068	11.3750	13Y	10/23/2023	4589	12.57					7.5256	7.2933	7.2896
FXTN 20-07	PIBD2024F075	12.3750	14Y	6/3/2024	4813	13.19					7.5886	7.3636	7.3593
FXTN 20-08	PIBD2024H086	12.8750	14Y	8/5/2024	4876	13.36					7.6063	7.3833	7.3789
FXTN 20-09	PIBD2024K091	13.7500	14Y	11/11/2024	4974	13.63					7.6338	7.4141	7.4094
FXTN 20-10	PIBD2025D103	12.1250	15Y	4/14/2025	5128	14.05					7.6771	7.4624	7.4574
FXTN 20-11	PIBD2025J116	12.1250	15Y	10/20/2025	5317	14.57					7.7303	7.5216	7.5162
FXTN 25-01	PIBD2525K015	18.2500	15Y	11/29/2025	5357	14.68					7.7415	7.5342	7.5286
FXTN 20-12	PIBD2026A122	10.2500	15Y	1/19/2026	5408	14.82					7.7559	7.5502	7.5445
FXTN 20-13	PIBD2026L139	8.0000	16Y	12/7/2026	5730	15.70					7.8464	7.6511	7.6447
FXTN 20-14	PIBD2027I140	8.6250	17Y	9/6/2027	6003	16.45					7.9231	7.7368	7.7297
FXTN 20-15	PIBD2028L151	9.5000	18Y	12/4/2028	6458	17.69					8.0510	7.8794	7.8713
FXTN 20-16	PIBD2030E166	8.7500	20Y	5/27/2030	6997	19.17					8.2026	8.0485	8.0391
FXTN 25-02	PIBD2530G029	12.5000	20Y	7/28/2030	7059	19.34					8.2200	8.0679	8.0584
FXTN 25-03 *	PIBD2531A032	11.2500	20Y	1/26/2031	7241	19.84					8.2712	8.1250	8.1150
FXTN 25-04	PIBD2531J042	9.3750	21Y	10/5/2031	7493	20.53					8.2553	8.1095	8.0911
FXTN 25-05	PIBD2532K057	8.5000	22Y	11/29/2032	7914	21.68					8.2288	8.0835	8.0512
FXTN 25-06	PIBD2534K062	9.2500	24Y	11/5/2034	8620	23.62					8.1844	8.0400	7.9844
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	8949	24.52					8.1637	8.0197	7.9532
FXTN 25-08 *	PIBD2535L086	8.1250	25Y	12/16/2035	9026	24.73	899.959400	7.9275	4:11:09 PM	7.9459	8.1588	8.0150	7.9459