

Interpolated Bonds
March 08, 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	37	0.10					1.2905	1.0015	1.0020
FXTN 05-63	PIBD0511F638	10.6250	4M	6/22/2011	105	0.29					1.3899	1.1287	1.1309
FXTN 07-37	PIBD0711G376	12.0000	5M	7/22/2011	135	0.37					1.5992	1.3166	1.3081
RTB 03-06	PIID0311G065	8.5000	5M	7/31/2011	144	0.39	2.000000	3.0000	2:52:10 PM	3.0000	1.6619	1.3730	1.3613
SPTB 10-01	SPTB1011I016	15.5000	7M	9/20/2011	195	0.53					2.0030	1.6753	1.6523
FXTN 10-28	PIBD1011J288	16.5000	7M	10/11/2011	216	0.59					2.1260	1.7790	1.7599
FXTN 05-64	PIBD0511J642	7.2500	8M	10/19/2011	224	0.61					2.1728	1.8185	1.8009
RTB 05-05	PIID0511L054	5.8750	9M	12/6/2011	272	0.75					2.4538	2.0555	2.0469
FXTN 04-19	PIBD0411L191	5.8750	9M	12/13/2011	279	0.76					2.4947	2.0900	2.0828
FXTN 03-18	PIBD0312A182	5.8750	10M	1/8/2012	305	0.84					2.6469	2.2184	2.2160
SPTB 10-02	SPTB1012A021	14.0000	11M	1/31/2012	328	0.90					2.7816	2.3320	2.3339
FXTN 05-65	PIBD0512B658	5.7500	11M	2/21/2012	349	0.96	64.937000	3.5000	12:26:42 PM	3.0156	2.9045	2.4357	2.4415
FXTN 10-29	PIBD1012D291	13.0000	1.5Y	4/25/2012	413	1.13					3.2348	2.7968	2.7521
FXTN 07-39	PIBD0712D395	11.5000	1.5Y	4/28/2012	416	1.14					3.2496	2.8144	2.7664
RTB 05-06	PIID0512H067	7.1250	1.5Y	8/1/2012	511	1.40	1.000000	4.2500	10:12:33 AM	4.2500	3.7198	3.3711	3.2195
FXTN 07-40	PIBD0712H408	11.3750	1.5Y	8/18/2012	528	1.45					3.8039	3.4707	3.3006
RTB 03-07	PIID0312I070	5.2500	2Y	9/24/2012	565	1.55					3.9870	3.6875	3.4771
FXTN 10-30	PIBD1012J302	12.1250	2Y	10/17/2012	588	1.61					4.1009	3.8222	3.5868
FXTN 07-41	PIBD0712K413	10.5000	2Y	11/17/2012	619	1.70					4.2543	4.0039	3.7346
FXTN 07-42	PIBD0713A421	9.0000	2Y	1/5/2013	668	1.83					4.4968	4.2910	3.9683
FXTN 03-19	PIBD0313A199	5.2500	2Y	1/7/2013	670	1.84					4.5067	4.3027	3.9779
FXTN 07-43 *	PIBD0713C438	8.7500	2Y	3/3/2013	725	1.99	198.321100	4.2250	4:07:38 PM	4.2402	4.7788	4.6250	4.2402
FXTN 05-66	PIBD0513C664	6.6250	2.5Y	3/13/2013	735	2.01					4.7962	4.6402	4.2678
FXTN 10-31	PIBD1013C316	12.7500	2.5Y	3/27/2013	749	2.05					4.8205	4.6614	4.3064
FXTN 10-32	PIBD1013E320	11.7500	2.5Y	5/15/2013	798	2.19					4.9056	4.7356	4.4416
FXTN 07-44	PIBD0713F446	9.6250	2.5Y	6/29/2013	843	2.31					4.9838	4.8038	4.5657
RTB 05-07	PIID0513G075	9.0000	2.5Y	7/31/2013	875	2.40	4.000000	5.5300	2:34:11 PM	5.5300	5.0393	4.8523	4.6540
FXTN 10-33	PIBD1013J337	11.0000	3Y	10/9/2013	945	2.59					5.1609	4.9583	4.8471
FXTN 07-45	PIBD0713K457	7.1250	3Y	11/2/2013	969	2.65					5.2026	4.9947	4.9133
FXTN 05-67 *	PIBD0514A673	6.2500	3Y	1/27/2014	1055	2.89	667.146000	5.1750	3:19:50 PM	5.1505	5.3519	5.1250	5.1505
FXTN 10-34	PIBD1014C341	12.3750	3.5Y	3/25/2014	1112	3.05	0.200000	5.2500	10:12:05 AM	5.2500	5.4719	5.2013	5.2370
FXTN 10-35	PIBD1014G356	12.7500	3.5Y	7/15/2014	1224	3.35					5.7075	5.3512	5.4069
RTB 05-08	PIID0514I080	6.2500	4Y	9/24/2014	1295	3.55	471.240000	5.6250	3:49:28 PM	5.7466	5.8569	5.4462	5.5146
FXTN 07-46	PIBD0714J466	6.5000	4Y	10/4/2014	1305	3.58					5.8780	5.4596	5.5297
SPTB 10-03	SPTB1014J037	12.2500	4Y	10/14/2014	1315	3.60					5.8990	5.4730	5.5449
FXTN 10-36 *	PIBD1015B367	12.3750	4Y	2/24/2015	1448	3.97					6.1788	5.6509	5.7466
FXTN 05-68	PIBD0515E685	6.3750	4.5Y	5/13/2015	1526	4.18	1,000.000000	6.0000	3:21:29 PM	5.9420	6.2203	5.7157	5.7975
FXTN 07-47	PIBD0715E477	8.3750	4.5Y	5/22/2015	1535	4.21					6.2250	5.7232	5.8033
RTB 05-09	PIID0515H097	5.8750	4.5Y	8/19/2015	1624	4.45	20.000000	5.9800	11:05:16 AM	5.9800	6.2723	5.7972	5.8614
FXTN 10-37	PIBD1015H370	11.8750	4.5Y	8/25/2015	1630	4.47					6.2755	5.8021	5.8653
FXTN 05-69	PIBD0515K697	4.6250	5Y	11/25/2015	1722	4.72					6.3244	5.8786	5.9252
FXTN 10-38	PIBD1015L384	10.1250	5Y	12/15/2015	1742	4.77					6.3350	5.8952	5.9383
FXTN 10-39	PIBD1016A393	9.2500	5Y	1/12/2016	1770	4.85					6.3498	5.9184	5.9565
FXTN 07-48	PIBD0716A488	7.0000	5Y	1/27/2016	1785	4.89	340.100000	6.1000	3:14:52 PM	5.9939	6.3578	5.9309	5.9663

Interpolated Bonds
March 08, 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
RTB 05-10 *	PIID0516C107	6.0000	5Y	3/3/2016	1821	4.99	93.306000	5.9700	3:05:54 PM	5.9745	6.3769	5.9608	5.9898
FXTN 10-40	PIBD1016C407	7.5000	5.5Y	3/30/2016	1848	5.06					6.4098	5.9927	6.0217
FXTN 10-41	PIBD1016D416	7.0000	5.5Y	4/27/2016	1876	5.14					6.4440	6.0258	6.0548
FXTN 10-42	PIBD1016I420	9.1250	5.5Y	9/4/2016	2006	5.50	250.000000	6.2500	11:10:40 AM	6.2800	6.6024	6.1794	6.2085
RTB 07-01	PIID0716I018	7.0000	6Y	9/24/2016	2026	5.55	0.870000	6.2000	2:52:25 PM	6.2000	6.6268	6.2030	6.2321
FXTN 10-43	PIBD1016K436	6.2500	6Y	11/16/2016	2079	5.70					6.6914	6.2656	6.2948
FXTN 07-49	PIBD0717C493	7.0000	6.5Y	3/31/2017	2214	6.07					6.8559	6.4251	6.4544
FXTN 20-01	PIBD2017D011	14.3750	6.5Y	4/24/2017	2238	6.13					6.8852	6.4534	6.4828
RTB 07-02	PIID0717H026	6.6250	6.5Y	8/19/2017	2355	6.45					7.0277	6.5917	6.6211
FXTN 10-44	PIBD1017H447	7.7500	6.5Y	8/23/2017	2359	6.46	30.000000	6.7000	10:26:15 AM	6.7000	7.0326	6.5964	6.6259
FXTN 07-50	PIBD0717J502	5.3750	7Y	10/28/2017	2425	6.64	1.250000	6.2500	10:10:12 AM	6.2500	7.1131	6.6744	6.7039
FXTN 10-45 *	PIBD1018A451	5.8750	7Y	1/31/2018	2520	6.90	61.400000	6.9500	11:16:48 AM	6.8277	7.2288	6.7866	6.8162
FXTN 10-47	PIBD1018K478	8.8750	8Y	11/20/2018	2813	7.71					7.3033	6.9591	6.9550
FXTN 10-48	PIBD1019B485	7.8750	8Y	2/19/2019	2904	7.96					7.3265	7.0126	6.9981
FXTN 10-50	PIBD1020B508	7.7500	9Y	2/18/2020	3268	8.95					7.4190	7.2269	7.1705
RTB 10-01	PIID1020H015	7.2500	9.5Y	8/19/2020	3451	9.45					7.4656	7.3346	7.2572
FXTN 10-51	PIBD1020I510	6.1250	10Y	9/16/2020	3479	9.53					7.4727	7.3511	7.2704
FXTN 10-52	PIBD1020L525	5.8750	10Y	12/16/2020	3570	9.78					7.4958	7.4047	7.3135
RTB 10-02 *	PIID1021C027	7.3750	10Y	3/3/2021	3647	9.99	2.995700	7.3000	11:36:24 AM	7.2581	7.5154	7.4500	7.3500
FXTN 20-02	PIBD2022C021	15.0000	12Y	3/14/2022	4023	11.02					7.6236	7.5436	7.4540
FXTN 20-03	PIBD2022J033	12.7500	12Y	10/17/2022	4240	11.62					7.6860	7.5976	7.5140
FXTN 20-04	PIBD2023B048	13.0000	12Y	2/20/2023	4366	11.96					7.7223	7.6290	7.5488
FXTN 20-05	PIBD2023E054	11.8750	13Y	5/29/2023	4464	12.23					7.7504	7.6533	7.5759
FXTN 20-06	PIBD2023J068	11.3750	13Y	10/23/2023	4611	12.63					7.7927	7.6899	7.6166
FXTN 20-07	PIBD2024F075	12.3750	14Y	6/3/2024	4835	13.25					7.8572	7.7457	7.6785
FXTN 20-08	PIBD2024H086	12.8750	14Y	8/5/2024	4898	13.42					7.8753	7.7614	7.6960
FXTN 20-09	PIBD2024K091	13.7500	14Y	11/11/2024	4996	13.69					7.9035	7.7858	7.7231
FXTN 20-10	PIBD2025D103	12.1250	15Y	4/14/2025	5150	14.11					7.9478	7.8241	7.7657
FXTN 20-11	PIBD2025J116	12.1250	15Y	10/20/2025	5339	14.63					8.0022	7.8711	7.8179
FXTN 25-01	PIBD2525K015	18.2500	15Y	11/29/2025	5379	14.74					8.0137	7.8811	7.8290
FXTN 20-12	PIBD2026A122	10.2500	15Y	1/19/2026	5430	14.88					8.0284	7.8938	7.8431
FXTN 20-13	PIBD2026L139	8.0000	16Y	12/7/2026	5752	15.76					8.1210	7.9739	7.9321
FXTN 20-14	PIBD2027I140	8.6250	17Y	9/6/2027	6025	16.51					8.1996	8.0419	8.0076
FXTN 20-15	PIBD2028L151	9.5000	18Y	12/4/2028	6480	17.75					8.3305	8.1551	8.1335
FXTN 20-16	PIBD2030E166	8.7500	20Y	5/27/2030	7019	19.23					8.4856	8.2893	8.2825
FXTN 25-02	PIBD2530G029	12.5000	20Y	7/28/2030	7081	19.40					8.5034	8.3047	8.2997
FXTN 25-03 *	PIBD2531A032	11.2500	20Y	1/26/2031	7263	19.90					8.5558	8.3500	8.3500
FXTN 25-04	PIBD2531J042	9.3750	21Y	10/5/2031	7515	20.59					8.5400	8.3169	8.3185
FXTN 25-05	PIBD2532K057	8.5000	22Y	11/29/2032	7936	21.74					8.5137	8.2616	8.2659
FXTN 25-06	PIBD2534K062	9.2500	24Y	11/5/2034	8642	23.68					8.4696	8.1689	8.1777
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	8971	24.58					8.4490	8.1256	8.1366
FXTN 25-08 *	PIBD2535L086	8.1250	25Y	12/16/2035	9048	24.79	449.460732	8.1150	3:56:57 PM	8.1270	8.4442	8.1155	8.1270