

Interpolated Bonds

April 01, 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	11	0.03					3.5584	3.5326	3.5326
FXTN 05-63	PIBD0511F638	10.6250	2M	6/22/2011	79	0.22					1.2206	1.0837	1.0744
FXTN 07-37	PIBD0711G376	12.0000	4M	7/22/2011	109	0.30					1.2062	1.0543	1.0303
RTB 03-06	PIID0311G065	8.5000	4M	7/31/2011	118	0.32					1.2251	1.0736	1.0407
SPTB 10-01	SPTB1011I016	15.5000	5M	9/20/2011	169	0.46	0.476115	3.0000	11:45:23 AM	3.0000	1.3323	1.1829	1.0993
FXTN 10-28	PIBD1011J288	16.5000	6M	10/11/2011	190	0.52					1.4003	1.2591	1.1561
FXTN 05-64	PIBD0511J642	7.2500	7M	10/19/2011	198	0.54					1.4488	1.3179	1.2089
RTB 05-05	PIID0511L054	5.8750	8M	12/6/2011	246	0.67					1.7401	1.6708	1.5256
FXTN 04-19	PIBD0411L191	5.8750	8M	12/13/2011	253	0.69					1.7826	1.7222	1.5718
FXTN 03-18	PIBD0312A182	5.8750	9M	1/8/2012	279	0.76					1.9404	1.9134	1.7433
SPTB 10-02	SPTB1012A021	14.0000	10M	1/31/2012	302	0.83					2.0800	2.0824	1.8951
FXTN 05-65	PIBD0512B658	5.7500	11M	2/21/2012	323	0.88	100.000000	2.9250	10:45:03 AM	2.9250	2.2075	2.2368	2.0337
FXTN 10-29	PIBD1012D291	13.0000	1.5Y	4/25/2012	387	1.06					2.5763	2.6316	2.4042
FXTN 07-39	PIBD0712D395	11.5000	1.5Y	4/28/2012	390	1.07					2.5928	2.6472	2.4196
RTB 05-06	PIID0512H067	7.1250	1.5Y	8/1/2012	485	1.33					3.1162	3.1401	2.9061
FXTN 07-40	PIBD0712H408	11.3750	1.5Y	8/18/2012	502	1.38					3.2098	3.2283	2.9932
RTB 03-07	PIID0312I070	5.2500	1.5Y	9/24/2012	539	1.48	1.700000	4.2500	3:11:58 PM	4.2500	3.4136	3.4203	3.1827
FXTN 10-30	PIBD1012J302	12.1250	2Y	10/17/2012	562	1.54					3.5404	3.5396	3.3005
FXTN 07-41	PIBD0712K413	10.5000	2Y	11/17/2012	593	1.62					3.7111	3.7005	3.4592
FXTN 07-42	PIBD0713A421	9.0000	2Y	1/5/2013	642	1.76					3.9811	3.9547	3.7102
FXTN 03-19	PIBD0313A199	5.2500	2Y	1/7/2013	644	1.76	33.000000	3.8500	8:46:25 AM	3.8500	3.9921	3.9651	3.7204
FXTN 07-43	PIBD0713C438	8.7500	2Y	3/3/2013	699	1.92	6.075000	4.2500	11:13:54 AM	4.2500	4.2951	4.2505	4.0021
FXTN 05-66	PIBD0513C664	6.6250	2Y	3/13/2013	709	1.94	3.500000	4.0500	4:08:11 PM	4.0500	4.3502	4.3024	4.0533
FXTN 10-31 *	PIBD1013C316	12.7500	2Y	3/27/2013	723	1.98					4.4273	4.3750	4.1250
FXTN 10-32	PIBD1013E320	11.7500	2.5Y	5/15/2013	772	2.12					4.5425	4.4639	4.2465
FXTN 07-44	PIBD0713F446	9.6250	2.5Y	6/29/2013	817	2.24					4.6483	4.5456	4.3581
RTB 05-07	PIID0513G075	9.0000	2.5Y	7/31/2013	849	2.33					4.7236	4.6036	4.4374
FXTN 10-33	PIBD1013J337	11.0000	3Y	10/9/2013	919	2.52					4.8881	4.7307	4.6110
FXTN 07-45	PIBD0713K457	7.1250	3Y	11/2/2013	943	2.58					4.9446	4.7742	4.6705
FXTN 05-67	PIBD0514A673	6.2500	3Y	1/27/2014	1029	2.82	556.402000	5.0300	3:13:08 PM	5.0251	5.1468	4.9303	4.8837
FXTN 10-34 *	PIBD1014C341	12.3750	3Y	3/25/2014	1086	2.98					5.2808	5.0337	5.0251
FXTN 10-35	PIBD1014G356	12.7500	3.5Y	7/15/2014	1198	3.28					5.5095	5.3058	5.2451
RTB 05-08	PIID0514I080	6.2500	3.5Y	9/24/2014	1269	3.48	183.656913	5.4800	3:24:49 PM	5.5099	5.6545	5.4783	5.3845
FXTN 07-46	PIBD0714J466	6.5000	4Y	10/4/2014	1279	3.50					5.6749	5.5026	5.4041
SPTB 10-03	SPTB1014J037	12.2500	4Y	10/14/2014	1289	3.53					5.6953	5.5269	5.4238
FXTN 10-36 *	PIBD1015B367	12.3750	4Y	2/24/2015	1422	3.90					5.9669	5.8500	5.6850
FXTN 05-68	PIBD0515E685	6.3750	4.5Y	5/13/2015	1500	4.11					5.9860	5.8162	5.6829
FXTN 07-47	PIBD0715E477	8.3750	4.5Y	5/22/2015	1509	4.13					5.9882	5.8123	5.6826
RTB 05-09	PIID0515H097	5.8750	4.5Y	8/19/2015	1598	4.38	0.187000	5.5500	2:38:39 PM	5.5500	6.0099	5.7738	5.6802
FXTN 10-37	PIBD1015H370	11.8750	4.5Y	8/25/2015	1604	4.39					6.0114	5.7712	5.6801
FXTN 05-69	PIBD0515K697	4.6250	5Y	11/25/2015	1696	4.65					6.0338	5.7313	5.6776
FXTN 10-38	PIBD1015L384	10.1250	5Y	12/15/2015	1716	4.70					6.0387	5.7227	5.6770
FXTN 10-39	PIBD1016A393	9.2500	5Y	1/12/2016	1744	4.78					6.0456	5.7105	5.6763
FXTN 07-48	PIBD0716A488	7.0000	5Y	1/27/2016	1759	4.82	274.344000	5.7000	11:12:14 AM	5.6768	6.0492	5.7041	5.6759

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RTB 05-10	PIID0516C107	6.0000	5Y	3/3/2016	1795	4.92	5.977000	5.6750	2:52:09 PM	5.6750	6.0580	5.6885	5.6749
FXTN 10-40 *	PIBD1016C407	7.5000	5Y	3/30/2016	1822	4.99	30.000000	5.6500	3:40:23 PM	5.6500	6.0646	5.6768	5.6742
FXTN 10-41	PIBD1016D416	7.0000	5.5Y	4/27/2016	1850	5.07					6.0910	5.7152	5.7034
FXTN 10-42	PIBD1016I420	9.1250	5.5Y	9/4/2016	1980	5.42	1,001.470000	5.7500	3:17:25 PM	5.7522	6.2136	5.8938	5.8389
RTB 07-01	PIID0716I018	7.0000	5.5Y	9/24/2016	2000	5.48	3.129000	6.2000	11:46:01 AM	6.1580	6.2324	5.9213	5.8598
FXTN 10-43	PIBD1016K436	6.2500	6Y	11/16/2016	2053	5.62	202.300000	6.4000	2:20:05 PM	6.3052	6.2824	5.9941	5.9151
FXTN 07-49	PIBD0717C493	7.0000	6Y	3/31/2017	2188	5.99	99.228000	6.1250	11:14:20 AM	6.0251	6.4096	6.1796	6.0559
FXTN 20-01	PIBD2017D011	14.3750	6.5Y	4/24/2017	2212	6.06					6.4322	6.2126	6.0809
RTB 07-02	PIID0717H026	6.6250	6.5Y	8/19/2017	2329	6.38					6.5425	6.3733	6.2029
FXTN 10-44	PIBD1017H447	7.7500	6.5Y	8/23/2017	2333	6.39	119.000000	6.3250	8:54:18 AM	6.3105	6.5463	6.3788	6.2071
FXTN 07-50	PIBD0717J502	5.3750	7Y	10/28/2017	2399	6.57					6.6085	6.4695	6.2759
FXTN 10-45 *	PIBD1018A451	5.8750	7Y	1/31/2018	2494	6.83	550.000000	6.3750	11:29:54 AM	6.3750	6.6981	6.6000	6.3750
FXTN 10-47	PIBD1018K478	8.8750	8Y	11/20/2018	2787	7.64					6.8250	6.7365	6.5302
FXTN 10-48	PIBD1019B485	7.8750	8Y	2/19/2019	2878	7.88	6.811000	6.4500	4:07:03 PM	6.4743	6.8644	6.7789	6.5784
FXTN 10-50	PIBD1020B508	7.7500	9Y	2/18/2020	3242	8.88					7.0220	6.9484	6.7713
RTB 10-01	PIID1020H015	7.2500	9.5Y	8/19/2020	3425	9.38	4.700000	7.1000	3:23:07 PM	7.1000	7.1013	7.0337	6.8683
FXTN 10-51	PIBD1020I510	6.1250	9.5Y	9/16/2020	3453	9.46					7.1134	7.0467	6.8831
FXTN 10-52	PIBD1020L525	5.8750	10Y	12/16/2020	3544	9.71	10.454850	6.7500	3:48:43 PM	6.7359	7.1528	7.0891	6.9313
RTB 10-02 *	PIID1021C027	7.3750	10Y	3/3/2021	3621	9.92	111.254600	6.9510	2:45:22 PM	6.9943	7.1862	7.1250	6.9721
FXTN 20-02	PIBD2022C021	15.0000	11Y	3/14/2022	3997	10.95					7.2957	7.2279	7.0909
FXTN 20-03	PIBD2022J033	12.7500	12Y	10/17/2022	4214	11.55					7.3590	7.2874	7.1595
FXTN 20-04	PIBD2023B048	13.0000	12Y	2/20/2023	4340	11.89					7.3957	7.3219	7.1993
FXTN 20-05	PIBD2023E054	11.8750	13Y	5/29/2023	4438	12.16					7.4243	7.3487	7.2303
FXTN 20-06	PIBD2023J068	11.3750	13Y	10/23/2023	4585	12.56					7.4671	7.3889	7.2768
FXTN 20-07	PIBD2024F075	12.3750	14Y	6/3/2024	4809	13.18					7.5324	7.4503	7.3476
FXTN 20-08	PIBD2024H086	12.8750	14Y	8/5/2024	4872	13.35					7.5507	7.4675	7.3675
FXTN 20-09	PIBD2024K091	13.7500	14Y	11/11/2024	4970	13.62					7.5793	7.4943	7.3985
FXTN 20-10	PIBD2025D103	12.1250	15Y	4/14/2025	5124	14.04					7.6242	7.5365	7.4471
FXTN 20-11	PIBD2025J116	12.1250	15Y	10/20/2025	5313	14.56					7.6793	7.5882	7.5069
FXTN 25-01	PIBD2525K015	18.2500	15Y	11/29/2025	5353	14.67					7.6909	7.5992	7.5195
FXTN 20-12	PIBD2026A122	10.2500	15Y	1/19/2026	5404	14.81					7.7058	7.6132	7.5356
FXTN 20-13	PIBD2026L139	8.0000	16Y	12/7/2026	5726	15.69					7.7996	7.7013	7.6374
FXTN 20-14	PIBD2027I140	8.6250	17Y	9/6/2027	5999	16.44					7.8792	7.7761	7.7237
FXTN 20-15	PIBD2028L151	9.5000	18Y	12/4/2028	6454	17.68					8.0118	7.9006	7.8675
FXTN 20-16	PIBD2030E166	8.7500	20Y	5/27/2030	6993	19.16					8.1689	8.0482	8.0379
FXTN 25-02	PIBD2530G029	12.5000	20Y	7/28/2030	7055	19.33					8.1870	8.0652	8.0575
FXTN 25-03 *	PIBD2531A032	11.2500	20Y	1/26/2031	7237	19.83					8.2400	8.1150	8.1150
FXTN 25-04	PIBD2531J042	9.3750	21Y	10/5/2031	7489	20.52					8.2241	8.0988	8.0889
FXTN 25-05	PIBD2532K057	8.5000	22Y	11/29/2032	7910	21.67					8.1975	8.0716	8.0452
FXTN 25-06	PIBD2534K062	9.2500	24Y	11/5/2034	8616	23.61					8.1529	8.0262	7.9721
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	8945	24.51					8.1322	8.0050	7.9380
FXTN 25-08 *	PIBD2535L086	8.1250	25Y	12/16/2035	9022	24.72	15.885300	7.9127	3:40:00 PM	7.9174	8.1273	8.0000	7.9300