

## Interpolated Bonds

April 14, 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 05-63	PIBD0511F638	10.6250	2M	6/22/2011	68	0.19					1.1132	0.9750	0.9438
FXTN 07-37	PIBD0711G376	12.0000	4M	7/22/2011	98	0.27					1.0442	0.8819	0.8592
RTB 03-06	PIID0311G065	8.5000	4M	7/31/2011	107	0.29	3.500000	3.7500	2:34:07 PM	3.7500	1.0549	0.8939	0.8684
SPTB 10-01	SPTB1011I016	15.5000	5M	9/20/2011	158	0.43					1.1158	0.9615	0.9204
FXTN 10-28	PIBD1011J288	16.5000	6M	10/11/2011	179	0.49					1.1408	0.9894	0.9418
FXTN 05-64	PIBD0511J642	7.2500	6M	10/19/2011	187	0.51					1.1504	1.0000	0.9500
RTB 05-05	PIID0511L054	5.8750	8M	12/6/2011	235	0.64					1.4309	1.2843	1.2429
FXTN 04-19	PIBD0411L191	5.8750	8M	12/13/2011	242	0.66					1.4718	1.3257	1.2856
FXTN 03-18	PIBD0312A182	5.8750	9M	1/8/2012	268	0.73					1.6238	1.4797	1.4442
SPTB 10-02	SPTB1012A021	14.0000	10M	1/31/2012	291	0.80					1.7582	1.6160	1.5845
FXTN 05-65	PIBD0512B658	5.7500	11M	2/21/2012	312	0.85					1.8810	1.7403	1.7126
FXTN 10-29	PIBD1012D291	13.0000	1.5Y	4/25/2012	376	1.03					2.2495	2.0997	2.0747
FXTN 07-39	PIBD0712D395	11.5000	1.5Y	4/28/2012	379	1.04					2.2662	2.1147	2.0889
RTB 05-06	PIID0512H067	7.1250	1.5Y	8/1/2012	474	1.30					2.7964	2.5883	2.5398
FXTN 07-40	PIBD0712H408	11.3750	1.5Y	8/18/2012	491	1.35					2.8913	2.6731	2.6204
RTB 03-07	PIID0312I070	5.2500	1.5Y	9/24/2012	528	1.45	17.993400	3.8000	3:08:02 PM	3.3479	3.0978	2.8576	2.7960
FXTN 10-30	PIBD1012J302	12.1250	2Y	10/17/2012	551	1.51					3.2261	2.9723	2.9052
FXTN 07-41	PIBD0712K413	10.5000	2Y	11/17/2012	582	1.59					3.3991	3.1268	3.0523
FXTN 07-42	PIBD0713A421	9.0000	2Y	1/5/2013	631	1.73					3.6726	3.3711	3.2849
FXTN 03-19	PIBD0313A199	5.2500	2Y	1/7/2013	633	1.73					3.6837	3.3811	3.2944
FXTN 07-43	PIBD0713C438	8.7500	2Y	3/3/2013	688	1.88	133.425000	3.7250	12:29:06 PM	3.6693	3.9907	3.6553	3.5554
FXTN 05-66	PIBD0513C664	6.6250	2Y	3/13/2013	698	1.91					4.0465	3.7052	3.6029
FXTN 10-31 *	PIBD1013C316	12.7500	2Y	3/27/2013	712	1.95	50.000000	5.3000	9:40:53 AM	5.3000	4.1246	3.7750	3.6693
FXTN 10-32	PIBD1013E320	11.7500	2.5Y	5/15/2013	761	2.08					4.2537	3.9064	3.8060
FXTN 07-44	PIBD0713F446	9.6250	2.5Y	6/29/2013	806	2.21					4.3722	4.0271	3.9315
RTB 05-07	PIID0513G075	9.0000	2.5Y	7/31/2013	838	2.30					4.4565	4.1130	4.0208
FXTN 10-33	PIBD1013J337	11.0000	2.5Y	10/9/2013	908	2.49					4.6409	4.3007	4.2161
FXTN 07-45	PIBD0713K457	7.1250	3Y	11/2/2013	932	2.55					4.7041	4.3651	4.2830
FXTN 05-67	PIBD0514A673	6.2500	3Y	1/27/2014	1018	2.79	6,112.287000	4.6350	4:13:16 PM	4.6820	4.9306	4.5958	4.5230
FXTN 10-34 *	PIBD1014C341	12.3750	3Y	3/25/2014	1075	2.95					5.0808	4.7486	4.6820
FXTN 10-35	PIBD1014G356	12.7500	3.5Y	7/15/2014	1187	3.25					5.2712	4.9991	4.8991
RTB 05-08	PIID0514I080	6.2500	3.5Y	9/24/2014	1258	3.45	403.950000	5.2500	2:29:52 PM	5.0024	5.3918	5.1579	5.0367
FXTN 07-46	PIBD0714J466	6.5000	3.5Y	10/4/2014	1268	3.47	372.500000	4.9500	2:37:29 PM	4.9939	5.4088	5.1802	5.0561
SPTB 10-03	SPTB1014J037	12.2500	3.5Y	10/14/2014	1278	3.50					5.4258	5.2026	5.0755
FXTN 10-36 *	PIBD1015B367	12.3750	4Y	2/24/2015	1411	3.87	150.000000	5.3500	3:17:33 PM	5.3333	5.6519	5.5000	5.3333
FXTN 05-68	PIBD0515E685	6.3750	4.5Y	5/13/2015	1489	4.08					5.6721	5.4549	5.2923
FXTN 07-47	PIBD0715E477	8.3750	4.5Y	5/22/2015	1498	4.10					5.6744	5.4497	5.2876
RTB 05-09	PIID0515H097	5.8750	4.5Y	8/19/2015	1587	4.35	2.600000	5.7250	2:20:27 PM	5.6231	5.6974	5.3982	5.2408
FXTN 10-37	PIBD1015H370	11.8750	4.5Y	8/25/2015	1593	4.36					5.6990	5.3948	5.2376
FXTN 05-69	PIBD0515K697	4.6250	5Y	11/25/2015	1685	4.62					5.7228	5.3416	5.1892
FXTN 10-38	PIBD1015L384	10.1250	5Y	12/15/2015	1705	4.67					5.7280	5.3300	5.1787
FXTN 10-39	PIBD1016A393	9.2500	5Y	1/12/2016	1733	4.75					5.7352	5.3138	5.1640
FXTN 07-48	PIBD0716A488	7.0000	5Y	1/27/2016	1748	4.79	2,625.465000	5.1000	4:09:53 PM	5.1199	5.7391	5.3052	5.1561
RTB 05-10	PIID0516C107	6.0000	5Y	3/3/2016	1784	4.89	9.900000	5.2250	3:22:32 PM	5.9283	5.7484	5.2843	5.1372

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FXTN 10-40 *	PIBD1016C407	7.5000	5Y	3/30/2016	1811	4.96					5.7554	5.2687	5.1230
FXTN 10-41	PIBD1016D416	7.0000	5.5Y	4/27/2016	1839	5.04					5.7865	5.3075	5.1657
FXTN 10-42	PIBD1016I420	9.1250	5.5Y	9/4/2016	1969	5.39	2,657.760000	5.1850	3:52:53 PM	5.2329	5.9308	5.4872	5.3640
RTB 07-01	PIID0716I018	7.0000	5.5Y	9/24/2016	1989	5.45	24.061000	6.0000	3:03:46 PM	5.5073	5.9530	5.5149	5.3945
FXTN 10-43	PIBD1016K436	6.2500	6Y	11/16/2016	2042	5.59					6.0119	5.5882	5.4754
FXTN 07-49	PIBD0717C493	7.0000	6Y	3/31/2017	2177	5.96	162.232136	5.8250	2:07:48 PM	5.8096	6.1618	5.7749	5.6813
FXTN 20-01	PIBD2017D011	14.3750	6.5Y	4/24/2017	2201	6.03					6.1884	5.8081	5.7179
RTB 07-02	PIID0717H026	6.6250	6.5Y	8/19/2017	2318	6.35	1,000.000000	5.8500	3:39:55 PM	5.8600	6.3183	5.9699	5.8964
FXTN 10-44	PIBD1017H447	7.7500	6.5Y	8/23/2017	2322	6.36					6.3228	5.9754	5.9025
FXTN 07-50	PIBD0717J502	5.3750	7Y	10/28/2017	2388	6.54	25.600058	5.9500	2:07:10 PM	6.1744	6.3961	6.0667	6.0032
FXTN 10-45 *	PIBD1018A451	5.8750	7Y	1/31/2018	2483	6.80	2,753.000000	6.1000	4:12:41 PM	6.1478	6.5015	6.1981	6.1481
FXTN 10-47	PIBD1018K478	8.8750	8Y	11/20/2018	2776	7.61					6.6050	6.3026	6.2305
FXTN 10-48	PIBD1019B485	7.8750	8Y	2/19/2019	2867	7.85	108.644309	6.6000	4:11:10 PM	6.5752	6.6372	6.3350	6.2561
FXTN 10-50	PIBD1020B508	7.7500	9Y	2/18/2020	3231	8.85	470.000000	6.6000	4:12:25 PM	6.5859	6.7657	6.4648	6.3585
RTB 10-01	PIID1020H015	7.2500	9.5Y	8/19/2020	3414	9.35					6.8304	6.5301	6.4100
FXTN 10-51	PIBD1020I510	6.1250	9.5Y	9/16/2020	3442	9.43					6.8403	6.5401	6.4179
FXTN 10-52	PIBD1020L525	5.8750	10Y	12/16/2020	3533	9.68	30.858260	6.2850	3:57:16 PM	6.3118	6.8724	6.5725	6.4435
RTB 10-02 *	PIID1021C027	7.3750	10Y	3/3/2021	3610	9.89	238.740000	6.5000	3:58:47 PM	6.4850	6.8996	6.6000	6.4652
FXTN 20-02	PIBD2022C021	15.0000	11Y	3/14/2022	3986	10.92					7.0300	6.7456	6.5936
FXTN 20-03	PIBD2022J033	12.7500	12Y	10/17/2022	4203	11.52					7.1053	6.8296	6.6677
FXTN 20-04	PIBD2023B048	13.0000	12Y	2/20/2023	4329	11.86	50.000000	7.0000	3:48:21 PM	7.0000	7.1490	6.8784	6.7107
FXTN 20-05	PIBD2023E054	11.8750	13Y	5/29/2023	4427	12.13					7.1830	6.9163	6.7442
FXTN 20-06	PIBD2023J068	11.3750	13Y	10/23/2023	4574	12.53					7.2340	6.9732	6.7944
FXTN 20-07	PIBD2024F075	12.3750	14Y	6/3/2024	4798	13.15	100.000000	7.1750	3:48:36 PM	7.1750	7.3117	7.0600	6.8709
FXTN 20-08	PIBD2024H086	12.8750	14Y	8/5/2024	4861	13.32	50.000000	7.1750	3:44:43 PM	7.1750	7.3335	7.0843	6.8924
FXTN 20-09	PIBD2024K091	13.7500	14Y	11/11/2024	4959	13.59					7.3675	7.1223	6.9258
FXTN 20-10	PIBD2025D103	12.1250	14Y	4/14/2025	5113	14.01					7.4209	7.1819	6.9784
FXTN 20-11	PIBD2025J116	12.1250	15Y	10/20/2025	5302	14.53					7.4865	7.2551	7.0430
FXTN 25-01	PIBD2525K015	18.2500	15Y	11/29/2025	5342	14.64					7.5004	7.2706	7.0566
FXTN 20-12	PIBD2026A122	10.2500	15Y	1/19/2026	5393	14.78					7.5181	7.2903	7.0741
FXTN 20-13	PIBD2026L139	8.0000	16Y	12/7/2026	5715	15.66					7.6297	7.4150	7.1840
FXTN 20-14	PIBD2027I140	8.6250	17Y	9/6/2027	5988	16.41					7.7244	7.5207	7.2772
FXTN 20-15	PIBD2028L151	9.5000	18Y	12/4/2028	6443	17.65					7.8823	7.6968	7.4326
FXTN 20-16	PIBD2030E166	8.7500	20Y	5/27/2030	6982	19.13	200.000000	7.7000	4:11:21 PM	7.7000	8.0692	7.9055	7.6167
FXTN 25-02	PIBD2530G029	12.5000	20Y	7/28/2030	7044	19.30					8.0907	7.9295	7.6378
FXTN 25-03 *	PIBD2531A032	11.2500	20Y	1/26/2031	7226	19.80	50.000000	7.7000	4:14:11 PM	7.7000	8.1538	8.0000	7.7000
FXTN 25-04	PIBD2531J042	9.3750	21Y	10/5/2031	7478	20.49					8.1381	7.9847	7.7244
FXTN 25-05	PIBD2532K057	8.5000	22Y	11/29/2032	7899	21.64					8.1118	7.9592	7.7652
FXTN 25-06	PIBD2534K062	9.2500	24Y	11/5/2034	8605	23.58					8.0677	7.9164	7.8336
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	8934	24.48	20.000000	7.9750	4:05:10 PM	7.9750	8.0471	7.8964	7.8655
FXTN 25-08 *	PIBD2535L086	8.1250	25Y	12/16/2035	9011	24.69	881.427300	7.9000	3:27:08 PM	7.8706	8.0423	7.8917	7.8729