

Interpolated Bonds

April 19, 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	63	0.17					1.1933	1.0750	0.9713
FXTN 07-37	PIBD0711G376	12.0000	3M	7/22/2011	93	0.25					1.0523	0.9044	0.6742
RTB 03-06	PIID0311G065	8.5000	4M	7/31/2011	102	0.28	22.000000	1.5000	11:23:59 AM	1.5000	1.0716	0.9242	0.7020
SPTB 10-01	SPTB1011I016	15.5000	5M	9/20/2011	153	0.42					1.1804	1.0363	0.8601
FXTN 10-28	PIBD1011J288	16.5000	5M	10/11/2011	174	0.48					1.2252	1.0824	0.9252
FXTN 05-64	PIBD0511J642	7.2500	6M	10/19/2011	182	0.50					1.2423	1.1000	0.9500
RTB 05-05	PIID0511L054	5.8750	8M	12/6/2011	230	0.63					1.4795	1.3192	1.2087
FXTN 04-19	PIBD0411L191	5.8750	8M	12/13/2011	237	0.65					1.5141	1.3512	1.2465
FXTN 03-18	PIBD0312A182	5.8750	9M	1/8/2012	263	0.72					1.6425	1.4699	1.3866
SPTB 10-02	SPTB1012A021	14.0000	10M	1/31/2012	286	0.78					1.7562	1.5749	1.5106
FXTN 05-65	PIBD0512B658	5.7500	10M	2/21/2012	307	0.84					1.8599	1.6709	1.6238
FXTN 10-29	PIBD1012D291	13.0000	1.5Y	4/25/2012	371	1.02					2.1802	1.9657	1.9631
FXTN 07-39	PIBD0712D395	11.5000	1.5Y	4/28/2012	374	1.02	1.000000	2.1250	3:20:59 PM	2.1250	2.1967	1.9805	1.9768
RTB 05-06	PIID0512H067	7.1250	1.5Y	8/1/2012	469	1.28					2.7211	2.4497	2.4113
FXTN 07-40	PIBD0712H408	11.3750	1.5Y	8/18/2012	486	1.33					2.8149	2.5336	2.4891
RTB 03-07	PIID0312I070	5.2500	1.5Y	9/24/2012	523	1.43	0.400000	4.0000	3:20:05 PM	3.7495	3.0191	2.7164	2.6583
FXTN 10-30	PIBD1012J302	12.1250	1.5Y	10/17/2012	546	1.50					3.1460	2.8299	2.7636
FXTN 07-41	PIBD0712K413	10.5000	2Y	11/17/2012	577	1.58					3.3171	2.9830	2.9054
FXTN 07-42	PIBD0713A421	9.0000	2Y	1/5/2013	626	1.72					3.5876	3.2250	3.1295
FXTN 03-19	PIBD0313A199	5.2500	2Y	1/7/2013	628	1.72	23.192900	4.0000	2:15:35 PM	3.6434	3.5986	3.2349	3.1386
FXTN 07-43	PIBD0713C438	8.7500	2Y	3/3/2013	683	1.87	16.300000	3.1250	3:21:44 PM	3.2513	3.9022	3.5065	3.3902
FXTN 05-66	PIBD0513C664	6.6250	2Y	3/13/2013	693	1.90					3.9573	3.5559	3.4360
FXTN 10-31 *	PIBD1013C316	12.7500	2Y	3/27/2013	707	1.94					4.0346	3.6250	3.5000
FXTN 10-32	PIBD1013E320	11.7500	2.5Y	5/15/2013	756	2.07	0.950000	4.6000	11:05:28 AM	4.6000	4.1574	3.7634	3.6503
FXTN 07-44	PIBD0713F446	9.6250	2.5Y	6/29/2013	801	2.19					4.2702	3.8904	3.7882
RTB 05-07	PIID0513G075	9.0000	2.5Y	7/31/2013	833	2.28	2.590000	4.7000	11:08:38 AM	4.7000	4.3503	3.9808	3.8864
FXTN 10-33	PIBD1013J337	11.0000	2.5Y	10/9/2013	903	2.47	8.300000	4.6000	9:02:01 AM	4.6000	4.5258	4.1784	4.1010
FXTN 07-45	PIBD0713K457	7.1250	3Y	11/2/2013	927	2.54					4.5859	4.2462	4.1746
FXTN 05-67	PIBD0514A673	6.2500	3Y	1/27/2014	1013	2.78	2,028.704000	4.6200	3:54:20 PM	4.6131	4.8014	4.4890	4.4383
FXTN 10-34 *	PIBD1014C341	12.3750	3Y	3/25/2014	1070	2.93					4.9442	4.6500	4.6131
FXTN 10-35	PIBD1014G356	12.7500	3.5Y	7/15/2014	1182	3.24					5.1782	4.9333	4.7754
RTB 05-08	PIID0514I080	6.2500	3.5Y	9/24/2014	1253	3.43	108.500000	5.1000	11:52:22 AM	4.9940	5.3265	5.1129	4.8783
FXTN 07-46	PIBD0714J466	6.5000	3.5Y	10/4/2014	1263	3.46	8.958000	4.8750	2:53:52 PM	5.0982	5.3474	5.1382	4.8928
SPTB 10-03	SPTB1014J037	12.2500	3.5Y	10/14/2014	1273	3.49					5.3683	5.1635	4.9073
FXTN 10-36 *	PIBD1015B367	12.3750	4Y	2/24/2015	1406	3.85					5.6462	5.5000	5.1000
FXTN 05-68	PIBD0515E685	6.3750	4.5Y	5/13/2015	1484	4.07					5.6825	5.5000	5.1146
FXTN 07-47	PIBD0715E477	8.3750	4.5Y	5/22/2015	1493	4.09					5.6867	5.5000	5.1163
RTB 05-09	PIID0515H097	5.8750	4.5Y	8/19/2015	1582	4.33	2.914000	4.9500	2:40:36 PM	5.0334	5.7282	5.5000	5.1330
FXTN 10-37	PIBD1015H370	11.8750	4.5Y	8/25/2015	1588	4.35					5.7310	5.5000	5.1341
FXTN 05-69	PIBD0515K697	4.6250	5Y	11/25/2015	1680	4.60					5.7739	5.5000	5.1514
FXTN 10-38	PIBD1015L384	10.1250	5Y	12/15/2015	1700	4.66					5.7833	5.5000	5.1551
FXTN 10-39	PIBD1016A393	9.2500	5Y	1/12/2016	1728	4.73					5.7963	5.5000	5.1604
FXTN 07-48	PIBD0716A488	7.0000	5Y	1/27/2016	1743	4.78	40.000000	4.9500	10:14:31 AM	4.9500	5.8033	5.5000	5.1632
RTB 05-10	PIID0516C107	6.0000	5Y	3/3/2016	1779	4.87	2.018000	5.5000	11:08:36 AM	5.0245	5.8201	5.5000	5.1699

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FXTN 10-40 *	PIBD1016C407	7.5000	5Y	3/30/2016	1806	4.95					5.8327	5.5000	5.1750
FXTN 10-41	PIBD1016D416	7.0000	5.5Y	4/27/2016	1834	5.02					5.8506	5.5135	5.2047
FXTN 10-42	PIBD1016I420	9.1250	5.5Y	9/4/2016	1964	5.38	1,020.000000	5.1000	3:49:17 PM	5.1005	5.9340	5.5764	5.3425
RTB 07-01	PIID0716I018	7.0000	5.5Y	9/24/2016	1984	5.44	0.369000	5.0500	11:16:29 AM	5.0500	5.9468	5.5861	5.3637
FXTN 10-43	PIBD1016K436	6.2500	6Y	11/16/2016	2037	5.58					5.9808	5.6117	5.4198
FXTN 07-49	PIBD0717C493	7.0000	6Y	3/31/2017	2172	5.95	70.000000	5.5800	10:27:43 AM	5.6085	6.0673	5.6770	5.5629
FXTN 20-01	PIBD2017D011	14.3750	6.5Y	4/24/2017	2196	6.02					6.0827	5.6886	5.5884
RTB 07-02	PIID0717H026	6.6250	6.5Y	8/19/2017	2313	6.34	8.000000	5.7000	3:54:57 PM	5.6750	6.1577	5.7452	5.7124
FXTN 10-44	PIBD1017H447	7.7500	6.5Y	8/23/2017	2317	6.35					6.1603	5.7471	5.7166
FXTN 07-50	PIBD0717J502	5.3750	7Y	10/28/2017	2383	6.53					6.2026	5.7791	5.7866
FXTN 10-45 *	PIBD1018A451	5.8750	7Y	1/31/2018	2478	6.79	200.200000	5.8000	2:40:32 PM	5.8873	6.2635	5.8250	5.8873
FXTN 10-47	PIBD1018K478	8.8750	8Y	11/20/2018	2771	7.59					6.3645	5.9550	6.0074
FXTN 10-48	PIBD1019B485	7.8750	8Y	2/19/2019	2862	7.84	32.455000	6.5550	2:46:25 PM	6.5374	6.3958	5.9954	6.0448
FXTN 10-50	PIBD1020B508	7.7500	9Y	2/18/2020	3226	8.84	56.000000	6.2500	2:51:28 PM	6.4284	6.5213	6.1570	6.1941
RTB 10-01	PIID1020H015	7.2500	9.5Y	8/19/2020	3409	9.34					6.5844	6.2382	6.2691
FXTN 10-51	PIBD1020I510	6.1250	9.5Y	9/16/2020	3437	9.42	20.000000	6.2500	2:45:01 PM	6.2500	6.5940	6.2506	6.2806
FXTN 10-52	PIBD1020L525	5.8750	10Y	12/16/2020	3528	9.67	158.136850	6.2500	3:58:12 PM	6.2718	6.6254	6.2910	6.3179
RTB 10-02 *	PIID1021C027	7.3750	10Y	3/3/2021	3605	9.88	593.016000	6.5000	3:08:03 PM	6.3702	6.6519	6.3252	6.3495
FXTN 20-02	PIBD2022C021	15.0000	11Y	3/14/2022	3981	10.91					6.8075	6.4993	6.5211
FXTN 20-03	PIBD2022J033	12.7500	12Y	10/17/2022	4198	11.50					6.8973	6.5998	6.6202
FXTN 20-04	PIBD2023B048	13.0000	12Y	2/20/2023	4324	11.85					6.9494	6.6582	6.6777
FXTN 20-05	PIBD2023E054	11.8750	13Y	5/29/2023	4422	12.12					6.9900	6.7036	6.7224
FXTN 20-06	PIBD2023J068	11.3750	13Y	10/23/2023	4569	12.52					7.0508	6.7717	6.7895
FXTN 20-07	PIBD2024F075	12.3750	14Y	6/3/2024	4793	13.13					7.1435	6.8754	6.8917
FXTN 20-08	PIBD2024H086	12.8750	14Y	8/5/2024	4856	13.30					7.1695	6.9046	6.9205
FXTN 20-09	PIBD2024K091	13.7500	14Y	11/11/2024	4954	13.57					7.2101	6.9500	6.9652
FXTN 20-10	PIBD2025D103	12.1250	14Y	4/14/2025	5108	13.99					7.2738	7.0213	7.0355
FXTN 20-11	PIBD2025J116	12.1250	15Y	10/20/2025	5297	14.51					7.3520	7.1089	7.1218
FXTN 25-01	PIBD2525K015	18.2500	15Y	11/29/2025	5337	14.62					7.3686	7.1274	7.1401
FXTN 20-12	PIBD2026A122	10.2500	15Y	1/19/2026	5388	14.76					7.3897	7.1510	7.1633
FXTN 20-13	PIBD2026L139	8.0000	16Y	12/7/2026	5710	15.64					7.5229	7.3002	7.3103
FXTN 20-14	PIBD2027I140	8.6250	17Y	9/6/2027	5983	16.39					7.6358	7.4266	7.4349
FXTN 20-15	PIBD2028L151	9.5000	18Y	12/4/2028	6438	17.64					7.8241	7.6373	7.6426
FXTN 20-16	PIBD2030E166	8.7500	20Y	5/27/2030	6977	19.12					8.0471	7.8870	7.8886
FXTN 25-02	PIBD2530G029	12.5000	20Y	7/28/2030	7039	19.28					8.0728	7.9157	7.9169
FXTN 25-03 *	PIBD2531A032	11.2500	20Y	1/26/2031	7221	19.78					8.1481	8.0000	8.0000
FXTN 25-04	PIBD2531J042	9.3750	21Y	10/5/2031	7473	20.47					8.1374	7.9704	7.9722
FXTN 25-05	PIBD2532K057	8.5000	22Y	11/29/2032	7894	21.63					8.1195	7.9208	7.9258
FXTN 25-06	PIBD2534K062	9.2500	24Y	11/5/2034	8600	23.56					8.0895	7.8378	7.8480
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	8929	24.46	15.000000	7.8000	11:34:35 AM	7.8000	8.0756	7.7991	7.8118
FXTN 25-08 *	PIBD2535L086	8.1250	25Y	12/16/2035	9006	24.67	128.470000	7.8750	3:53:40 PM	7.8037	8.0723	7.7900	7.8033