

Interpolated Bonds

April 07, 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	7	0.02					3.8018	3.7846	3.7831
FXTN 05-63	PIBD0511F638	10.6250	2M	6/22/2011	75	0.21					1.1690	1.0464	1.0392
FXTN 07-37	PIBD0711G376	12.0000	4M	7/22/2011	105	0.29					1.1299	0.9900	0.9874
RTB 03-06	PIID0311G065	8.5000	4M	7/31/2011	114	0.31					1.1457	0.9985	0.9979
SPTB 10-01	SPTB1011I016	15.5000	5M	9/20/2011	165	0.45					1.2349	1.0465	1.0572
FXTN 10-28	PIBD1011J288	16.5000	6M	10/11/2011	186	0.51					1.2963	1.0957	1.1091
FXTN 05-64	PIBD0511J642	7.2500	7M	10/19/2011	194	0.53					1.3432	1.1426	1.1550
RTB 05-05	PIID0511L054	5.8750	8M	12/6/2011	242	0.66					1.6243	1.4239	1.4304
FXTN 04-19	PIBD0411L191	5.8750	8M	12/13/2011	249	0.68					1.6654	1.4649	1.4705
FXTN 03-18	PIBD0312A182	5.8750	9M	1/8/2012	275	0.75					1.8177	1.6172	1.6197
SPTB 10-02	SPTB1012A021	14.0000	10M	1/31/2012	298	0.82					1.9524	1.7520	1.7516
FXTN 05-65	PIBD0512B658	5.7500	11M	2/21/2012	319	0.87	20.000000	2.2500	3:28:48 PM	2.2500	2.0754	1.8751	1.8721
FXTN 10-29	PIBD1012D291	13.0000	1.5Y	4/25/2012	383	1.05					2.4422	2.2163	2.2086
FXTN 07-39	PIBD0712D395	11.5000	1.5Y	4/28/2012	386	1.06					2.4586	2.2290	2.2214
RTB 05-06	PIID0512H067	7.1250	1.5Y	8/1/2012	481	1.32					2.9785	2.6328	2.6274
FXTN 07-40	PIBD0712H408	11.3750	1.5Y	8/18/2012	498	1.36					3.0715	2.7051	2.7000
RTB 03-07	PIID0312I070	5.2500	1.5Y	9/24/2012	535	1.47	10.770975	2.8850	2:26:40 PM	2.8923	3.2739	2.8624	2.8582
FXTN 10-30	PIBD1012J302	12.1250	2Y	10/17/2012	558	1.53					3.3998	2.9601	2.9564
FXTN 07-41	PIBD0712K413	10.5000	2Y	11/17/2012	589	1.61					3.5694	3.0919	3.0889
FXTN 07-42	PIBD0713A421	9.0000	2Y	1/5/2013	638	1.75					3.8375	3.3002	3.2983
FXTN 03-19	PIBD0313A199	5.2500	2Y	1/7/2013	640	1.75					3.8485	3.3087	3.3069
FXTN 07-43	PIBD0713C438	8.7500	2Y	3/3/2013	695	1.90	95.000000	3.9000	10:59:19 AM	3.6445	4.1494	3.5425	3.5419
FXTN 05-66	PIBD0513C664	6.6250	2Y	3/13/2013	705	1.93					4.2042	3.5850	3.5847
FXTN 10-31 *	PIBD1013C316	12.7500	2Y	3/27/2013	719	1.97					4.2808	3.6445	3.6445
FXTN 10-32	PIBD1013E320	11.7500	2.5Y	5/15/2013	768	2.10					4.3854	3.7888	3.7895
FXTN 07-44	PIBD0713F446	9.6250	2.5Y	6/29/2013	813	2.23					4.4815	3.9213	3.9227
RTB 05-07	PIID0513G075	9.0000	2.5Y	7/31/2013	845	2.32	4.500000	6.1000	11:57:27 AM	4.8309	4.5498	4.0155	4.0174
FXTN 10-33	PIBD1013J337	11.0000	3Y	10/9/2013	915	2.51					4.6992	4.2217	4.2246
FXTN 07-45	PIBD0713K457	7.1250	3Y	11/2/2013	939	2.57					4.7505	4.2924	4.2957
FXTN 05-67	PIBD0514A673	6.2500	3Y	1/27/2014	1025	2.81	2,836.582000	4.7250	3:49:14 PM	4.7189	4.9341	4.5456	4.5502
FXTN 10-34 *	PIBD1014C341	12.3750	3Y	3/25/2014	1082	2.96					5.0558	4.7135	4.7189
FXTN 10-35	PIBD1014G356	12.7500	3.5Y	7/15/2014	1194	3.27					5.2047	4.9257	4.9276
RTB 05-08	PIID0514I080	6.2500	3.5Y	9/24/2014	1265	3.47	165.319000	4.9000	3:57:05 PM	5.0307	5.2992	5.0602	5.0599
FXTN 07-46	PIBD0714J466	6.5000	3.5Y	10/4/2014	1275	3.49	215.500000	5.1000	3:53:02 PM	4.9852	5.3125	5.0791	5.0785
SPTB 10-03	SPTB1014J037	12.2500	4Y	10/14/2014	1285	3.52					5.3258	5.0980	5.0972
FXTN 10-36 *	PIBD1015B367	12.3750	4Y	2/24/2015	1418	3.88					5.5027	5.3500	5.3450
FXTN 05-68	PIBD0515E685	6.3750	4.5Y	5/13/2015	1496	4.10					5.5460	5.2989	5.3074
FXTN 07-47	PIBD0715E477	8.3750	4.5Y	5/22/2015	1505	4.12	20.000000	5.2000	10:35:51 AM	5.2000	5.5510	5.2930	5.3031
RTB 05-09	PIID0515H097	5.8750	4.5Y	8/19/2015	1594	4.37					5.6003	5.2347	5.2602
FXTN 10-37	PIBD1015H370	11.8750	4.5Y	8/25/2015	1600	4.38					5.6037	5.2308	5.2573
FXTN 05-69	PIBD0515K697	4.6250	5Y	11/25/2015	1692	4.64					5.6547	5.1705	5.2129
FXTN 10-38	PIBD1015L384	10.1250	5Y	12/15/2015	1712	4.69					5.6658	5.1574	5.2033
FXTN 10-39	PIBD1016A393	9.2500	5Y	1/12/2016	1740	4.77					5.6813	5.1391	5.1898
FXTN 07-48	PIBD0716A488	7.0000	5Y	1/27/2016	1755	4.81	2,400.000000	5.2250	4:01:59 PM	5.1540	5.6897	5.1293	5.1825

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RTB 05-10	PIID0516C107	6.0000	5Y	3/3/2016	1791	4.91	123.533000	5.2000	4:03:09 PM	5.1165	5.7096	5.1057	5.1652
FXTN 10-40 *	PIBD1016C407	7.5000	5Y	3/30/2016	1818	4.98					5.7246	5.0880	5.1522
FXTN 10-41	PIBD1016D416	7.0000	5.5Y	4/27/2016	1846	5.06					5.7496	5.1341	5.1994
FXTN 10-42	PIBD1016I420	9.1250	5.5Y	9/4/2016	1976	5.41	550.600000	5.2000	2:42:03 PM	5.1677	5.8655	5.3483	5.4185
RTB 07-01	PIID0716I018	7.0000	5.5Y	9/24/2016	1996	5.47	2.762000	5.2500	12:08:20 PM	5.2500	5.8833	5.3812	5.4522
FXTN 10-43	PIBD1016K436	6.2500	6Y	11/16/2016	2049	5.61					5.9306	5.4685	5.5416
FXTN 07-49	PIBD0717C493	7.0000	6Y	3/31/2017	2184	5.98	315.256607	5.5000	2:41:00 PM	5.9359	6.0510	5.6909	5.7692
FXTN 20-01	PIBD2017D011	14.3750	6.5Y	4/24/2017	2208	6.05					6.0724	5.7305	5.8096
RTB 07-02	PIID0717H026	6.6250	6.5Y	8/19/2017	2325	6.37	777.723832	5.9900	3:44:29 PM	5.9941	6.1767	5.9232	6.0068
FXTN 10-44	PIBD1017H447	7.7500	6.5Y	8/23/2017	2329	6.38					6.1803	5.9298	6.0136
FXTN 07-50	PIBD0717J502	5.3750	7Y	10/28/2017	2395	6.56					6.2391	6.0385	6.1249
FXTN 10-45 *	PIBD1018A451	5.8750	7Y	1/31/2018	2490	6.82					6.3238	6.1950	6.2850
FXTN 10-47	PIBD1018K478	8.8750	8Y	11/20/2018	2783	7.62					6.4100	6.2476	6.3494
FXTN 10-48	PIBD1019B485	7.8750	8Y	2/19/2019	2874	7.87	0.630839	6.1000	2:41:31 PM	6.1000	6.4368	6.2639	6.3695
FXTN 10-50	PIBD1020B508	7.7500	9Y	2/18/2020	3238	8.87					6.5439	6.3292	6.4495
RTB 10-01	PIID1020H015	7.2500	9.5Y	8/19/2020	3421	9.37	100.457000	6.2500	3:25:54 PM	6.4989	6.5977	6.3620	6.4898
FXTN 10-51	PIBD1020I510	6.1250	9.5Y	9/16/2020	3449	9.45					6.6060	6.3671	6.4959
FXTN 10-52	PIBD1020L525	5.8750	10Y	12/16/2020	3540	9.70	4.820000	6.3250	3:59:55 PM	6.2276	6.6327	6.3834	6.5160
RTB 10-02 *	PIID1021C027	7.3750	10Y	3/3/2021	3617	9.91	450.933000	6.8750	3:48:10 PM	6.5362	6.6554	6.3972	6.5329
FXTN 20-02	PIBD2022C021	15.0000	11Y	3/14/2022	3993	10.94	150.000000	6.9000	8:50:22 AM	6.9000	6.8024	6.5628	6.6844
FXTN 20-03	PIBD2022J033	12.7500	12Y	10/17/2022	4210	11.53					6.8872	6.6584	6.7719
FXTN 20-04	PIBD2023B048	13.0000	12Y	2/20/2023	4336	11.88					6.9364	6.7139	6.8226
FXTN 20-05	PIBD2023E054	11.8750	13Y	5/29/2023	4434	12.15					6.9747	6.7571	6.8621
FXTN 20-06	PIBD2023J068	11.3750	13Y	10/23/2023	4581	12.55					7.0322	6.8218	6.9214
FXTN 20-07	PIBD2024F075	12.3750	14Y	6/3/2024	4805	13.16					7.1198	6.9205	7.0116
FXTN 20-08	PIBD2024H086	12.8750	14Y	8/5/2024	4868	13.34					7.1444	6.9483	7.0370
FXTN 20-09	PIBD2024K091	13.7500	14Y	11/11/2024	4966	13.61					7.1827	6.9914	7.0765
FXTN 20-10	PIBD2025D103	12.1250	15Y	4/14/2025	5120	14.03					7.2429	7.0593	7.1385
FXTN 20-11	PIBD2025J116	12.1250	15Y	10/20/2025	5309	14.55					7.3168	7.1425	7.2147
FXTN 25-01	PIBD2525K015	18.2500	15Y	11/29/2025	5349	14.65					7.3324	7.1601	7.2308
FXTN 20-12	PIBD2026A122	10.2500	15Y	1/19/2026	5400	14.79					7.3523	7.1826	7.2514
FXTN 20-13	PIBD2026L139	8.0000	16Y	12/7/2026	5722	15.68					7.4782	7.3244	7.3811
FXTN 20-14	PIBD2027I140	8.6250	17Y	9/6/2027	5995	16.42					7.5849	7.4447	7.4911
FXTN 20-15	PIBD2028L151	9.5000	18Y	12/4/2028	6450	17.67					7.7628	7.6451	7.6745
FXTN 20-16	PIBD2030E166	8.7500	20Y	5/27/2030	6989	19.15					7.9735	7.8825	7.8917
FXTN 25-02	PIBD2530G029	12.5000	20Y	7/28/2030	7051	19.32					7.9977	7.9098	7.9167
FXTN 25-03 *	PIBD2531A032	11.2500	20Y	1/26/2031	7233	19.82					8.0688	7.9900	7.9900
FXTN 25-04	PIBD2531J042	9.3750	21Y	10/5/2031	7485	20.51					8.0594	7.9661	7.9668
FXTN 25-05	PIBD2532K057	8.5000	22Y	11/29/2032	7906	21.66					8.0436	7.9262	7.9281
FXTN 25-06	PIBD2534K062	9.2500	24Y	11/5/2034	8612	23.59					8.0171	7.8593	7.8632
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	8941	24.50					8.0048	7.8281	7.8330
FXTN 25-08 *	PIBD2535L086	8.1250	25Y	12/16/2035	9018	24.71	848.023000	7.8500	4:04:18 PM	7.8259	8.0019	7.8208	7.8259