

Interpolated Bonds
May 11, 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	1M	6/22/2011	41	0.11					1.7654	1.6250	1.6250
FXTN 07-37	PIBD0711G376	12.0000	2M	7/22/2011	71	0.19					1.7654	1.6250	1.6250
RTB 03-06	PIID0311G065	8.5000	2M	7/31/2011	80	0.22					1.7654	1.6250	1.6250
SPTB 10-01	SPTB1011I016	15.5000	5M	9/20/2011	131	0.36					1.8314	1.6773	1.6773
FXTN 10-28	PIBD1011J288	16.5000	5M	10/11/2011	152	0.42					1.8651	1.7041	1.7041
FXTN 05-64	PIBD0511J642	7.2500	5M	10/19/2011	160	0.44					1.8780	1.7143	1.7143
RTB 05-05	PIID0511L054	5.8750	7M	12/6/2011	208	0.57					2.0224	1.8512	1.8482
FXTN 04-19	PIBD0411L191	5.8750	7M	12/13/2011	215	0.59					2.0571	1.8866	1.8826
FXTN 03-18	PIBD0312A182	5.8750	8M	1/8/2012	241	0.66					2.1863	2.0182	2.0103
SPTB 10-02	SPTB1012A021	14.0000	9M	1/31/2012	264	0.72					2.3005	2.1345	2.1232
FXTN 05-65	PIBD0512B658	5.7500	10M	2/21/2012	285	0.78	50.600000	2.3500	11:04:01 AM	2.3500	2.4047	2.2408	2.2263
FXTN 10-29	PIBD1012D291	13.0000	1Y	4/25/2012	349	0.96					2.7225	2.5646	2.5406
FXTN 07-39	PIBD0712D395	11.5000	1Y	4/28/2012	352	0.96					2.7374	2.5798	2.5554
RTB 05-06	PIID0512H067	7.1250	1.5Y	8/1/2012	447	1.22					3.2399	3.0564	3.0068
FXTN 07-40	PIBD0712H408	11.3750	1.5Y	8/18/2012	464	1.27					3.3300	3.1416	3.0875
RTB 03-07	PIID0312I070	5.2500	1.5Y	9/24/2012	501	1.37	52.050000	3.7500	3:58:04 PM	3.7494	3.5262	3.3272	3.2631
FXTN 10-30	PIBD1012J302	12.1250	1.5Y	10/17/2012	524	1.44					3.6482	3.4426	3.3722
FXTN 07-41	PIBD0712K413	10.5000	2Y	11/17/2012	555	1.52					3.8126	3.5980	3.5194
FXTN 07-42	PIBD0713A421	9.0000	2Y	1/5/2013	604	1.65					4.0724	3.8438	3.7519
FXTN 03-19	PIBD0313A199	5.2500	2Y	1/7/2013	606	1.66	4.300000	4.2500	2:32:08 PM	4.2674	4.0830	3.8538	3.7614
FXTN 07-43	PIBD0713C438	8.7500	2Y	3/3/2013	661	1.81	50.000000	4.1250	4:00:34 PM	4.1250	4.3747	4.1296	4.0224
FXTN 05-66	PIBD0513C664	6.6250	2Y	3/13/2013	671	1.84					4.4277	4.1798	4.0698
FXTN 10-31 *	PIBD1013C316	12.7500	2Y	3/27/2013	685	1.88					4.5019	4.2500	4.1363
FXTN 10-32	PIBD1013E320	11.7500	2.5Y	5/15/2013	734	2.01					4.5894	4.3297	4.2305
FXTN 07-44	PIBD0713F446	9.6250	2.5Y	6/29/2013	779	2.13					4.6697	4.4029	4.3171
RTB 05-07	PIID0513G075	9.0000	2.5Y	7/31/2013	811	2.22					4.7269	4.4550	4.3787
FXTN 10-33	PIBD1013J337	11.0000	2.5Y	10/9/2013	881	2.41					4.8518	4.5688	4.5133
FXTN 07-45	PIBD0713K457	7.1250	2.5Y	11/2/2013	905	2.48					4.8947	4.6079	4.5595
FXTN 05-67	PIBD0514A673	6.2500	3Y	1/27/2014	991	2.72	3,456.358851	4.8200	4:07:03 PM	4.8346	5.0482	4.7478	4.7249
FXTN 10-34 *	PIBD1014C341	12.3750	3Y	3/25/2014	1048	2.87					5.1500	4.8405	4.8346
FXTN 10-35	PIBD1014G356	12.7500	3.5Y	7/15/2014	1160	3.18					5.2763	5.0187	5.0147
RTB 05-08	PIID0514I080	6.2500	3.5Y	9/24/2014	1231	3.37	50.000000	5.0000	2:56:20 PM	5.0000	5.3563	5.1316	5.1289
FXTN 07-46	PIBD0714J466	6.5000	3.5Y	10/4/2014	1241	3.40					5.3676	5.1475	5.1450
SPTB 10-03	SPTB1014J037	12.2500	3.5Y	10/14/2014	1251	3.43					5.3789	5.1634	5.1611
FXTN 10-36 *	PIBD1015B367	12.3750	4Y	2/24/2015	1384	3.79					5.5288	5.3750	5.3750
FXTN 05-68	PIBD0515E685	6.3750	4.5Y	5/13/2015	1462	4.01	100.000000	4.9000	10:17:35 AM	4.9000	5.5541	5.3978	5.3750
FXTN 07-47	PIBD0715E477	8.3750	4.5Y	5/22/2015	1471	4.03					5.5570	5.4004	5.3750
RTB 05-09	PIID0515H097	5.8750	4.5Y	8/19/2015	1560	4.27	21.450000	5.3000	12:02:33 PM	5.0278	5.5858	5.4264	5.3750
FXTN 10-37	PIBD1015H370	11.8750	4.5Y	8/25/2015	1566	4.29					5.5877	5.4282	5.3750
FXTN 05-69	PIBD0515K697	4.6250	5Y	11/25/2015	1658	4.54					5.6175	5.4550	5.3750
FXTN 10-38	PIBD1015L384	10.1250	5Y	12/15/2015	1678	4.60					5.6240	5.4609	5.3750
FXTN 10-39	PIBD1016A393	9.2500	5Y	1/12/2016	1706	4.67					5.6330	5.4690	5.3750
FXTN 07-48	PIBD0716A488	7.0000	5Y	1/27/2016	1721	4.72	1.802844	5.2000	11:55:21 AM	4.8853	5.6379	5.4734	5.3750
RTB 05-10	PIID0516C107	6.0000	5Y	3/3/2016	1757	4.81	0.189000	5.0500	2:33:27 PM	5.0500	5.6495	5.4839	5.3750

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FXTN 10-40	PIBD1016C407	7.5000	5Y	3/30/2016	1784	4.89					5.6582	5.4918	5.3750
FXTN 10-41 *	PIBD1016D416	7.0000	5Y	4/27/2016	1812	4.96					5.6673	5.5000	5.3750
FXTN 10-42	PIBD1016I420	9.1250	5.5Y	9/4/2016	1942	5.32	2,297.000000	5.1881	4:08:53 PM	5.1992	5.7427	5.5761	5.4763
RTB 07-01	PIID0716I018	7.0000	5.5Y	9/24/2016	1962	5.38	1.605688	5.0000	9:00:36 AM	5.0000	5.7543	5.5878	5.4919
FXTN 10-43	PIBD1016K436	6.2500	6Y	11/16/2016	2015	5.52					5.7850	5.6188	5.5332
FXTN 07-49	PIBD0717C493	7.0000	6Y	3/31/2017	2150	5.89	100.000000	5.4750	11:33:51 AM	5.4750	5.8633	5.6979	5.6385
FXTN 20-01	PIBD2017D011	14.3750	6Y	4/24/2017	2174	5.96	0.390950	5.0000	9:00:46 AM	5.0000	5.8772	5.7119	5.6572
RTB 07-02	PIID0717H026	6.6250	6.5Y	8/19/2017	2291	6.28	1.696576	5.1500	9:00:53 AM	5.1500	5.9451	5.7804	5.7484
FXTN 10-44	PIBD1017H447	7.7500	6.5Y	8/23/2017	2295	6.29					5.9474	5.7827	5.7515
FXTN 07-50	PIBD0717J502	5.3750	6.5Y	10/28/2017	2361	6.47					5.9857	5.8214	5.8029
FXTN 10-45 *	PIBD1018A451	5.8750	7Y	1/31/2018	2456	6.73	850.000000	5.8250	10:33:45 AM	5.8770	6.0408	5.8770	5.8770
FXTN 10-47	PIBD1018K478	8.8750	8Y	11/20/2018	2749	7.53					6.1721	5.9821	5.9786
FXTN 10-48	PIBD1019B485	7.8750	8Y	2/19/2019	2840	7.78	50.000000	5.9000	10:11:22 AM	5.9000	6.2129	6.0147	6.0101
FXTN 10-50	PIBD1020B508	7.7500	9Y	2/18/2020	3204	8.78					6.3761	6.1453	6.1364
RTB 10-01	PIID1020H015	7.2500	9.5Y	8/19/2020	3387	9.28					6.4582	6.2110	6.1998
FXTN 10-51	PIBD1020I510	6.1250	9.5Y	9/16/2020	3415	9.36					6.4707	6.2210	6.2095
FXTN 10-52	PIBD1020L525	5.8750	10Y	12/16/2020	3506	9.61	12.380000	6.2500	11:56:45 AM	6.1934	6.5115	6.2537	6.2411
RTB 10-02	PIID1021C027	7.3750	10Y	3/3/2021	3583	9.82	7,634.000000	6.2900	3:54:16 PM	6.2873	6.5460	6.2813	6.2678
FXTN 10-53 *	PIBD1021D531	6.5000	10Y	4/28/2021	3639	9.97					6.5712	6.3014	6.2872
FXTN 20-02	PIBD2022C021	15.0000	11Y	3/14/2022	3959	10.85					6.7120	6.4541	6.4412
FXTN 20-03	PIBD2022J033	12.7500	12Y	10/17/2022	4176	11.44					6.8076	6.5576	6.5456
FXTN 20-04	PIBD2023B048	13.0000	12Y	2/20/2023	4302	11.79					6.8630	6.6177	6.6062
FXTN 20-05	PIBD2023E054	11.8750	13Y	5/29/2023	4400	12.05					6.9062	6.6645	6.6533
FXTN 20-06	PIBD2023J068	11.3750	13Y	10/23/2023	4547	12.46					6.9709	6.7346	6.7241
FXTN 20-07	PIBD2024F075	12.3750	14Y	6/3/2024	4771	13.07					7.0695	6.8415	6.8318
FXTN 20-08	PIBD2024H086	12.8750	14Y	8/5/2024	4834	13.24					7.0973	6.8716	6.8621
FXTN 20-09	PIBD2024K091	13.7500	14Y	11/11/2024	4932	13.51					7.1404	6.9183	6.9093
FXTN 20-10	PIBD2025D103	12.1250	14Y	4/14/2025	5086	13.93					7.2082	6.9918	6.9834
FXTN 20-11	PIBD2025J116	12.1250	15Y	10/20/2025	5275	14.45					7.2914	7.0820	7.0743
FXTN 25-01	PIBD2525K015	18.2500	15Y	11/29/2025	5315	14.56					7.3090	7.1011	7.0936
FXTN 20-12	PIBD2026A122	10.2500	15Y	1/19/2026	5366	14.70					7.3315	7.1254	7.1181
FXTN 20-13	PIBD2026L139	8.0000	16Y	12/7/2026	5688	15.58					7.4732	7.2790	7.2730
FXTN 20-14	PIBD2027I140	8.6250	17Y	9/6/2027	5961	16.33					7.5934	7.4093	7.4044
FXTN 20-15	PIBD2028L151	9.5000	18Y	12/4/2028	6416	17.58					7.7937	7.6264	7.6233
FXTN 20-16	PIBD2030E166	8.7500	20Y	5/27/2030	6955	19.05					8.0310	7.8836	7.8826
FXTN 25-02	PIBD2530G029	12.5000	20Y	7/28/2030	7017	19.22					8.0583	7.9132	7.9124
FXTN 25-03 *	PIBD2531A032	11.2500	20Y	1/26/2031	7199	19.72					8.1385	8.0000	8.0000
FXTN 25-04	PIBD2531J042	9.3750	21Y	10/5/2031	7451	20.41					8.1192	7.9761	7.9758
FXTN 25-05	PIBD2532K057	8.5000	22Y	11/29/2032	7872	21.57					8.0870	7.9361	7.9355
FXTN 25-06	PIBD2534K062	9.2500	24Y	11/5/2034	8578	23.50					8.0330	7.8690	7.8678
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	8907	24.40	479.502600	7.8150	3:53:02 PM	7.8367	8.0078	7.8378	7.8363
FXTN 25-08 *	PIBD2535L086	8.1250	25Y	12/16/2035	8984	24.61	2,686.612000	7.8200	4:01:48 PM	7.8275	8.0019	7.8305	7.8289