

Interpolated Bonds

May 12, 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	40	0.11					1.7978	1.6750	1.7565
FXTN 07-37	PIBD0711G376	12.0000	2M	7/22/2011	70	0.19					1.8050	1.5679	1.5229
RTB 03-06	PIID0311G065	8.5000	2M	7/31/2011	79	0.22					1.8072	1.5357	1.4528
SPTB 10-01	SPTB1011I016	15.5000	5M	9/20/2011	130	0.36					1.8529	1.6360	1.5632
FXTN 10-28	PIBD1011J288	16.5000	5M	10/11/2011	151	0.41					1.8751	1.7056	1.6597
FXTN 05-64	PIBD0511J642	7.2500	5M	10/19/2011	159	0.44					1.8835	1.7321	1.6964
RTB 05-05	PIID0511L054	5.8750	7M	12/6/2011	207	0.57					2.0280	1.9160	1.9164
FXTN 04-19	PIBD0411L191	5.8750	7M	12/13/2011	214	0.59					2.0682	1.9478	1.9484
FXTN 03-18	PIBD0312A182	5.8750	8M	1/8/2012	240	0.66					2.2176	2.0661	2.0673
SPTB 10-02	SPTB1012A021	14.0000	9M	1/31/2012	263	0.72					2.3498	2.1707	2.1725
FXTN 05-65	PIBD0512B658	5.7500	10M	2/21/2012	284	0.78	56.930000	2.3500	10:08:56 AM	2.3500	2.4705	2.2663	2.2685
FXTN 10-29	PIBD1012D291	13.0000	1Y	4/25/2012	348	0.95					2.8382	2.5574	2.5611
FXTN 07-39	PIBD0712D395	11.5000	1Y	4/28/2012	351	0.96					2.8555	2.5710	2.5748
RTB 05-06	PIID0512H067	7.1250	1.5Y	8/1/2012	446	1.22					3.3201	3.0209	3.0238
FXTN 07-40	PIBD0712H408	11.3750	1.5Y	8/18/2012	463	1.27					3.4026	3.1016	3.1042
RTB 03-07	PIID0312I070	5.2500	1.5Y	9/24/2012	500	1.37	52.500000	3.9900	3:43:29 PM	3.6643	3.5821	3.2771	3.2793
FXTN 10-30	PIBD1012J302	12.1250	1.5Y	10/17/2012	523	1.43					3.6937	3.3862	3.3881
FXTN 07-41	PIBD0712K413	10.5000	2Y	11/17/2012	554	1.52					3.8441	3.5333	3.5348
FXTN 07-42	PIBD0713A421	9.0000	2Y	1/5/2013	603	1.65					4.0819	3.7657	3.7667
FXTN 03-19	PIBD0313A199	5.2500	2Y	1/7/2013	605	1.66					4.0916	3.7752	3.7762
FXTN 07-43	PIBD0713C438	8.7500	2Y	3/3/2013	660	1.81					4.3585	4.0361	4.0364
FXTN 05-66	PIBD0513C664	6.6250	2Y	3/13/2013	670	1.84					4.4071	4.0836	4.0838
FXTN 10-31 *	PIBD1013C316	12.7500	2Y	3/27/2013	684	1.87					4.4750	4.1500	4.1500
FXTN 10-32	PIBD1013E320	11.7500	2.5Y	5/15/2013	733	2.01					4.5705	4.2431	4.2406
FXTN 07-44	PIBD0713F446	9.6250	2.5Y	6/29/2013	778	2.13					4.6583	4.3286	4.3238
RTB 05-07	PIID0513G075	9.0000	2.5Y	7/31/2013	810	2.22					4.7206	4.3894	4.3830
FXTN 10-33	PIBD1013J337	11.0000	2.5Y	10/9/2013	880	2.41					4.8571	4.5224	4.5124
FXTN 07-45	PIBD0713K457	7.1250	2.5Y	11/2/2013	904	2.48					4.9039	4.5680	4.5568
FXTN 05-67	PIBD0514A673	6.2500	3Y	1/27/2014	990	2.71	996.000000	4.7250	2:25:05 PM	4.8212	5.0716	4.7314	4.7158
FXTN 10-34 *	PIBD1014C341	12.3750	3Y	3/25/2014	1047	2.87					5.1827	4.8398	4.8212
FXTN 10-35	PIBD1014G356	12.7500	3.5Y	7/15/2014	1159	3.18	1.139000	5.0000	12:11:46 PM	5.0000	5.2628	4.8831	4.8808
RTB 05-08	PIID0514I080	6.2500	3.5Y	9/24/2014	1230	3.37	150.000000	5.1250	11:15:28 AM	5.1250	5.3136	4.9106	4.9186
FXTN 07-46	PIBD0714J466	6.5000	3.5Y	10/4/2014	1240	3.40					5.3208	4.9145	4.9239
SPTB 10-03	SPTB1014J037	12.2500	3.5Y	10/14/2014	1250	3.42					5.3279	4.9183	4.9292
FXTN 10-36	PIBD1015B367	12.3750	4Y	2/24/2015	1383	3.79					5.4230	4.9698	5.0000
FXTN 05-68 *	PIBD0515E685	6.3750	4Y	5/13/2015	1461	4.00	60.000000	5.2500	2:11:00 PM	5.0415	5.4788	5.0000	5.0415
FXTN 07-47	PIBD0715E477	8.3750	4.5Y	5/22/2015	1470	4.03					5.4834	5.0051	5.0456
RTB 05-09	PIID0515H097	5.8750	4.5Y	8/19/2015	1559	4.27	56.376000	5.1750	2:48:07 PM	5.1759	5.5289	5.0560	5.0859
FXTN 10-37	PIBD1015H370	11.8750	4.5Y	8/25/2015	1565	4.29					5.5320	5.0594	5.0886
FXTN 05-69	PIBD0515K697	4.6250	5Y	11/25/2015	1657	4.54	5.401000	5.3000	12:09:41 PM	5.3000	5.5790	5.1120	5.1303
FXTN 10-38	PIBD1015L384	10.1250	5Y	12/15/2015	1677	4.59					5.5892	5.1234	5.1393
FXTN 10-39	PIBD1016A393	9.2500	5Y	1/12/2016	1705	4.67					5.6035	5.1394	5.1520
FXTN 07-48	PIBD0716A488	7.0000	5Y	1/27/2016	1720	4.71	19.218000	5.0500	2:42:16 PM	5.1195	5.6112	5.1480	5.1588
RTB 05-10	PIID0516C107	6.0000	5Y	3/3/2016	1756	4.81	15.000000	5.2500	11:06:48 AM	5.2999	5.6296	5.1686	5.1751

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FXTN 10-40	PIBD1016C407	7.5000	5Y	3/30/2016	1783	4.88					5.6434	5.1840	5.1873
FXTN 10-41 *	PIBD1016D416	7.0000	5Y	4/27/2016	1811	4.96					5.6577	5.2000	5.2000
FXTN 10-42	PIBD1016I420	9.1250	5.5Y	9/4/2016	1941	5.32	855.711000	5.2750	12:06:36 PM	5.2319	5.7408	5.3312	5.3312
RTB 07-01	PIID0716I018	7.0000	5.5Y	9/24/2016	1961	5.37	1.150000	5.3300	3:25:26 PM	5.3280	5.7535	5.3514	5.3514
FXTN 10-43	PIBD1016K436	6.2500	6Y	11/16/2016	2014	5.52					5.7874	5.4049	5.4049
FXTN 07-49	PIBD0717C493	7.0000	6Y	3/31/2017	2149	5.89	300.412000	5.6000	2:37:17 PM	5.4835	5.8737	5.5411	5.5411
FXTN 20-01	PIBD2017D011	14.3750	6Y	4/24/2017	2173	5.95					5.8890	5.5654	5.5654
RTB 07-02	PIID0717H026	6.6250	6.5Y	8/19/2017	2290	6.27	10.000000	5.8000	11:22:24 AM	5.8000	5.9638	5.6835	5.6835
FXTN 10-44	PIBD1017H447	7.7500	6.5Y	8/23/2017	2294	6.28					5.9663	5.6875	5.6875
FXTN 07-50	PIBD0717J502	5.3750	6.5Y	10/28/2017	2360	6.47	22.874180	5.5000	2:38:43 PM	5.5000	6.0085	5.7541	5.7541
FXTN 10-45 *	PIBD1018A451	5.8750	7Y	1/31/2018	2455	6.73	250.000000	5.8500	3:48:08 PM	5.8500	6.0692	5.8500	5.8500
FXTN 10-47	PIBD1018K478	8.8750	8Y	11/20/2018	2748	7.53					6.1812	5.9486	5.9467
FXTN 10-48	PIBD1019B485	7.8750	8Y	2/19/2019	2839	7.78	3.707195	5.9000	2:39:17 PM	5.9000	6.2159	5.9792	5.9767
FXTN 10-50	PIBD1020B508	7.7500	9Y	2/18/2020	3203	8.78	100.000000	6.3000	11:06:21 AM	6.3000	6.3550	6.1016	6.0968
RTB 10-01	PIID1020H015	7.2500	9.5Y	8/19/2020	3386	9.28					6.4249	6.1632	6.1572
FXTN 10-51	PIBD1020I510	6.1250	9.5Y	9/16/2020	3414	9.35					6.4356	6.1726	6.1665
FXTN 10-52	PIBD1020L525	5.8750	10Y	12/16/2020	3505	9.60	305.841422	6.1000	2:40:04 PM	6.0438	6.4703	6.2032	6.1965
RTB 10-02	PIID1021C027	7.3750	10Y	3/3/2021	3582	9.81	1,125.010000	6.3100	2:52:34 PM	6.2912	6.4998	6.2291	6.2219
FXTN 10-53 *	PIBD1021D531	6.5000	10Y	4/28/2021	3638	9.97	50.000000	6.3000	11:05:21 AM	6.3000	6.5212	6.2480	6.2404
FXTN 20-02	PIBD2022C021	15.0000	11Y	3/14/2022	3958	10.84					6.6639	6.4054	6.3986
FXTN 20-03	PIBD2022J033	12.7500	12Y	10/17/2022	4175	11.44					6.7608	6.5122	6.5058
FXTN 20-04	PIBD2023B048	13.0000	12Y	2/20/2023	4301	11.78					6.8170	6.5742	6.5681
FXTN 20-05	PIBD2023E054	11.8750	13Y	5/29/2023	4399	12.05					6.8607	6.6225	6.6165
FXTN 20-06	PIBD2023J068	11.3750	13Y	10/23/2023	4546	12.45					6.9263	6.6948	6.6892
FXTN 20-07	PIBD2024F075	12.3750	14Y	6/3/2024	4770	13.07					7.0262	6.8051	6.7999
FXTN 20-08	PIBD2024H086	12.8750	14Y	8/5/2024	4833	13.24					7.0544	6.8361	6.8310
FXTN 20-09	PIBD2024K091	13.7500	14Y	11/11/2024	4931	13.51					7.0981	6.8843	6.8795
FXTN 20-10	PIBD2025D103	12.1250	14Y	4/14/2025	5085	13.93					7.1668	6.9601	6.9556
FXTN 20-11	PIBD2025J116	12.1250	15Y	10/20/2025	5274	14.45					7.2511	7.0531	7.0490
FXTN 25-01	PIBD2525K015	18.2500	15Y	11/29/2025	5314	14.56					7.2690	7.0728	7.0688
FXTN 20-12	PIBD2026A122	10.2500	15Y	1/19/2026	5365	14.70					7.2917	7.0979	7.0940
FXTN 20-13	PIBD2026L139	8.0000	16Y	12/7/2026	5687	15.58					7.4354	7.2564	7.2532
FXTN 20-14	PIBD2027I140	8.6250	17Y	9/6/2027	5960	16.33					7.5572	7.3907	7.3881
FXTN 20-15	PIBD2028L151	9.5000	18Y	12/4/2028	6415	17.58					7.7602	7.6146	7.6130
FXTN 20-16	PIBD2030E166	8.7500	20Y	5/27/2030	6954	19.05					8.0007	7.8799	7.8794
FXTN 25-02	PIBD2530G029	12.5000	20Y	7/28/2030	7016	19.22					8.0284	7.9104	7.9100
FXTN 25-03 *	PIBD2531A032	11.2500	20Y	1/26/2031	7198	19.72					8.1096	8.0000	8.0000
FXTN 25-04	PIBD2531J042	9.3750	21Y	10/5/2031	7450	20.41					8.0900	7.9765	7.9766
FXTN 25-05	PIBD2532K057	8.5000	22Y	11/29/2032	7871	21.56					8.0573	7.9372	7.9374
FXTN 25-06	PIBD2534K062	9.2500	24Y	11/5/2034	8577	23.50					8.0023	7.8714	7.8718
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	8906	24.40	260.364000	7.8150	2:23:23 PM	7.8380	7.9768	7.8407	7.8412
FXTN 25-08 *	PIBD2535L086	8.1250	25Y	12/16/2035	8983	24.61	1,150.828000	7.8200	3:19:43 PM	7.8332	7.9708	7.8335	7.8341