

## Interpolated Bonds

May 13, 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	37	0.10					1.8923	1.7500	1.7500
FXTN 07-37	PIBD0711G376	12.0000	2M	7/22/2011	67	0.18					1.8586	1.7041	1.5969
RTB 03-06	PIID0311G065	8.5000	2M	7/31/2011	76	0.21					1.8485	1.6903	1.5510
SPTB 10-01	SPTB1011I016	15.5000	4M	9/20/2011	127	0.35					1.9778	1.8110	1.6569
FXTN 10-28	PIBD1011J288	16.5000	5M	10/11/2011	148	0.41					2.0497	1.8806	1.7372
FXTN 05-64	PIBD0511J642	7.2500	5M	10/19/2011	156	0.43					2.0771	1.9071	1.7679
RTB 05-05	PIID0511L054	5.8750	7M	12/6/2011	204	0.56					2.2523	2.0357	1.9256
FXTN 04-19	PIBD0411L191	5.8750	7M	12/13/2011	211	0.58					2.2800	2.0482	1.9432
FXTN 03-18	PIBD0312A182	5.8750	8M	1/8/2012	237	0.65					2.3830	2.0946	2.0090
SPTB 10-02	SPTB1012A021	14.0000	9M	1/31/2012	260	0.71					2.4741	2.1357	2.0671
FXTN 05-65	PIBD0512B658	5.7500	9M	2/21/2012	281	0.77					2.5573	2.1732	2.1202
FXTN 10-29	PIBD1012D291	13.0000	1Y	4/25/2012	345	0.95					2.8107	2.2875	2.2819
FXTN 07-39	PIBD0712D395	11.5000	1Y	4/28/2012	348	0.95					2.8226	2.2929	2.2895
RTB 05-06	PIID0512H067	7.1250	1.5Y	8/1/2012	443	1.21					3.2249	2.7454	2.7391
FXTN 07-40	PIBD0712H408	11.3750	1.5Y	8/18/2012	460	1.26					3.2971	2.8286	2.8212
RTB 03-07	PIID0312I070	5.2500	1.5Y	9/24/2012	497	1.36	12.800000	4.1250	3:25:41 PM	4.0195	3.4542	3.0097	2.9998
FXTN 10-30	PIBD1012J302	12.1250	1.5Y	10/17/2012	520	1.42					3.5519	3.1222	3.1109
FXTN 07-41	PIBD0712K413	10.5000	2Y	11/17/2012	551	1.51					3.6836	3.2739	3.2606
FXTN 07-42	PIBD0713A421	9.0000	2Y	1/5/2013	600	1.64					3.8917	3.5138	3.4972
FXTN 03-19	PIBD0313A199	5.2500	2Y	1/7/2013	602	1.65					3.9002	3.5235	3.5069
FXTN 07-43	PIBD0713C438	8.7500	2Y	3/3/2013	657	1.80					4.1337	3.7927	3.7725
FXTN 05-66	PIBD0513C664	6.6250	2Y	3/13/2013	667	1.83					4.1762	3.8417	3.8208
FXTN 10-31	PIBD1013C316	12.7500	2Y	3/27/2013	681	1.87					4.2357	3.9102	3.8884
FXTN 10-32 *	PIBD1013E320	11.7500	2Y	5/15/2013	730	2.00					4.4437	4.1500	4.1250
FXTN 07-44	PIBD0713F446	9.6250	2.5Y	6/29/2013	775	2.12					4.5527	4.2491	4.2296
RTB 05-07	PIID0513G075	9.0000	2.5Y	7/31/2013	807	2.21	1.000000	4.8500	3:01:00 PM	4.8500	4.6301	4.3196	4.3039
FXTN 10-33	PIBD1013J337	11.0000	2.5Y	10/9/2013	877	2.40					4.7996	4.4738	4.4666
FXTN 07-45	PIBD0713K457	7.1250	2.5Y	11/2/2013	901	2.47					4.8577	4.5267	4.5224
FXTN 05-67	PIBD0514A673	6.2500	3Y	1/27/2014	987	2.70	230.265000	4.8750	3:07:22 PM	4.8547	5.0659	4.7162	4.7222
FXTN 10-34 *	PIBD1014C341	12.3750	3Y	3/25/2014	1044	2.86					5.2038	4.8417	4.8547
FXTN 10-35	PIBD1014G356	12.7500	3.5Y	7/15/2014	1156	3.17					5.2777	4.9657	4.9751
RTB 05-08	PIID0514I080	6.2500	3.5Y	9/24/2014	1227	3.36					5.3246	5.0443	5.0515
FXTN 07-46	PIBD0714J466	6.5000	3.5Y	10/4/2014	1237	3.39					5.3312	5.0554	5.0623
SPTB 10-03	SPTB1014J037	12.2500	3.5Y	10/14/2014	1247	3.42					5.3377	5.0664	5.0730
FXTN 10-36	PIBD1015B367	12.3750	4Y	2/24/2015	1380	3.78					5.4255	5.2137	5.2161
FXTN 05-68 *	PIBD0515E685	6.3750	4Y	5/13/2015	1458	3.99					5.4769	5.3000	5.3000
FXTN 07-47	PIBD0715E477	8.3750	4.5Y	5/22/2015	1467	4.02					5.4811	5.2968	5.2968
RTB 05-09	PIID0515H097	5.8750	4.5Y	8/19/2015	1556	4.26					5.5222	5.2650	5.2650
FXTN 10-37	PIBD1015H370	11.8750	4.5Y	8/25/2015	1562	4.28					5.5249	5.2629	5.2629
FXTN 05-69	PIBD0515K697	4.6250	5Y	11/25/2015	1654	4.53					5.5674	5.2300	5.2300
FXTN 10-38	PIBD1015L384	10.1250	5Y	12/15/2015	1674	4.59					5.5766	5.2229	5.2229
FXTN 10-39	PIBD1016A393	9.2500	5Y	1/12/2016	1702	4.66					5.5895	5.2129	5.2129
FXTN 07-48	PIBD0716A488	7.0000	5Y	1/27/2016	1717	4.70	10.210000	5.2000	11:18:53 AM	5.0531	5.5965	5.2075	5.2075
RTB 05-10	PIID0516C107	6.0000	5Y	3/3/2016	1753	4.80	0.200000	5.4000	3:04:55 PM	5.4000	5.6131	5.1946	5.1946

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FXTN 10-40	PIBD1016C407	7.5000	5Y	3/30/2016	1780	4.88					5.6255	5.1850	5.1850
FXTN 10-41 *	PIBD1016D416	7.0000	5Y	4/27/2016	1808	4.95					5.6385	5.1750	5.1750
FXTN 10-42	PIBD1016I420	9.1250	5.5Y	9/4/2016	1938	5.31	55.150000	5.3250	3:07:40 PM	5.3138	5.7293	5.3264	5.3214
RTB 07-01	PIID0716I018	7.0000	5.5Y	9/24/2016	1958	5.36					5.7433	5.3497	5.3439
FXTN 10-43	PIBD1016K436	6.2500	6Y	11/16/2016	2011	5.51					5.7803	5.4114	5.4035
FXTN 07-49	PIBD0717C493	7.0000	6Y	3/31/2017	2146	5.88					5.8746	5.5686	5.5555
FXTN 20-01	PIBD2017D011	14.3750	6Y	4/24/2017	2170	5.95					5.8914	5.5966	5.5825
RTB 07-02	PIID0717H026	6.6250	6.5Y	8/19/2017	2287	6.27					5.9732	5.7328	5.7142
FXTN 10-44	PIBD1017H447	7.7500	6.5Y	8/23/2017	2291	6.28					5.9760	5.7375	5.7188
FXTN 07-50	PIBD0717J502	5.3750	6.5Y	10/28/2017	2357	6.46	0.992500	5.7000	9:39:27 AM	5.7000	6.0221	5.8144	5.7931
FXTN 10-45 *	PIBD1018A451	5.8750	7Y	1/31/2018	2452	6.72					6.0885	5.9250	5.9000
FXTN 10-47	PIBD1018K478	8.8750	8Y	11/20/2018	2745	7.52					6.2009	6.0179	5.9385
FXTN 10-48	PIBD1019B485	7.8750	8Y	2/19/2019	2836	7.77					6.2358	6.0467	5.9505
FXTN 10-50	PIBD1020B508	7.7500	9Y	2/18/2020	3200	8.77					6.3754	6.1621	5.9983
RTB 10-01	PIID1020H015	7.2500	9.5Y	8/19/2020	3383	9.27	14.800000	6.4500	3:27:31 PM	6.4500	6.4456	6.2201	6.0224
FXTN 10-51	PIBD1020I510	6.1250	9.5Y	9/16/2020	3411	9.35					6.4564	6.2290	6.0261
FXTN 10-52	PIBD1020L525	5.8750	10Y	12/16/2020	3502	9.59	91.800000	6.0000	2:56:06 PM	6.0344	6.4913	6.2578	6.0380
RTB 10-02	PIID1021C027	7.3750	10Y	3/3/2021	3579	9.81	8.500000	6.3250	2:57:21 PM	6.2838	6.5208	6.2822	6.0481
FXTN 10-53 *	PIBD1021D531	6.5000	10Y	4/28/2021	3635	9.96					6.5423	6.3000	6.0555
FXTN 20-02	PIBD2022C021	15.0000	11Y	3/14/2022	3955	10.84					6.6830	6.4528	6.2303
FXTN 20-03	PIBD2022J033	12.7500	12Y	10/17/2022	4172	11.43					6.7784	6.5564	6.3488
FXTN 20-04	PIBD2023B048	13.0000	12Y	2/20/2023	4298	11.78					6.8338	6.6166	6.4176
FXTN 20-05	PIBD2023E054	11.8750	13Y	5/29/2023	4396	12.04					6.8769	6.6634	6.4712
FXTN 20-06	PIBD2023J068	11.3750	13Y	10/23/2023	4543	12.45					6.9416	6.7336	6.5515
FXTN 20-07	PIBD2024F075	12.3750	14Y	6/3/2024	4767	13.06					7.0401	6.8406	6.6738
FXTN 20-08	PIBD2024H086	12.8750	14Y	8/5/2024	4830	13.23					7.0678	6.8706	6.7082
FXTN 20-09	PIBD2024K091	13.7500	14Y	11/11/2024	4928	13.50					7.1109	6.9174	6.7618
FXTN 20-10	PIBD2025D103	12.1250	14Y	4/14/2025	5082	13.92					7.1786	6.9910	6.8459
FXTN 20-11	PIBD2025J116	12.1250	15Y	10/20/2025	5271	14.44					7.2617	7.0812	6.9491
FXTN 25-01	PIBD2525K015	18.2500	15Y	11/29/2025	5311	14.55					7.2793	7.1003	6.9709
FXTN 20-12	PIBD2026A122	10.2500	15Y	1/19/2026	5362	14.69					7.3017	7.1247	6.9988
FXTN 20-13	PIBD2026L139	8.0000	16Y	12/7/2026	5684	15.57					7.4433	7.2785	7.1747
FXTN 20-14	PIBD2027I140	8.6250	17Y	9/6/2027	5957	16.32					7.5633	7.4088	7.3238
FXTN 20-15	PIBD2028L151	9.5000	18Y	12/4/2028	6412	17.57					7.7634	7.6261	7.5723
FXTN 20-16	PIBD2030E166	8.7500	20Y	5/27/2030	6951	19.04	30.000000	7.6500	10:22:13 AM	7.6500	8.0004	7.8835	7.8667
FXTN 25-02	PIBD2530G029	12.5000	20Y	7/28/2030	7013	19.21	1.500000	7.7000	11:29:42 AM	7.7000	8.0277	7.9131	7.9006
FXTN 25-03 *	PIBD2531A032	11.2500	20Y	1/26/2031	7195	19.71					8.1077	8.0000	8.0000
FXTN 25-04	PIBD2531J042	9.3750	21Y	10/5/2031	7447	20.40					8.0879	7.9824	7.9761
FXTN 25-05	PIBD2532K057	8.5000	22Y	11/29/2032	7868	21.56					8.0548	7.9529	7.9361
FXTN 25-06	PIBD2534K062	9.2500	24Y	11/5/2034	8574	23.49					7.9992	7.9034	7.8691
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	8903	24.39	89.462000	7.8400	3:45:40 PM	7.8330	7.9734	7.8804	7.8378
FXTN 25-08 *	PIBD2535L086	8.1250	25Y	12/16/2035	8980	24.60	23.644000	7.8200	3:05:32 PM	7.8213	7.9673	7.8750	7.8305