

Interpolated Bonds
May 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	1M	6/22/2011	33	0.09					2.3769	2.2250	2.2250
FXTN 07-37	PIBD0711G376	12.0000	2M	7/22/2011	63	0.17					2.3532	2.1982	2.1982
RTB 03-06	PIID0311G065	8.5000	2M	7/31/2011	72	0.20	0.060000	2.5000	11:10:53 AM	2.5000	2.3461	2.1902	2.1902
SPTB 10-01	SPTB1011I016	15.5000	4M	9/20/2011	123	0.34					2.4254	2.2647	2.2647
FXTN 10-28	PIBD1011J288	16.5000	5M	10/11/2011	144	0.39					2.4826	2.3201	2.3201
FXTN 05-64	PIBD0511J642	7.2500	5M	10/19/2011	152	0.42					2.5044	2.3412	2.3412
RTB 05-05	PIID0511L054	5.8750	7M	12/6/2011	200	0.55					2.6247	2.4579	2.3849
FXTN 04-19	PIBD0411L191	5.8750	7M	12/13/2011	207	0.57	22.000000	4.3750	11:07:23 AM	4.3750	2.6401	2.4729	2.3744
FXTN 03-18	PIBD0312A182	5.8750	8M	1/8/2012	233	0.64					2.6973	2.5286	2.3353
SPTB 10-02	SPTB1012A021	14.0000	9M	1/31/2012	256	0.70					2.7478	2.5779	2.3007
FXTN 05-65	PIBD0512B658	5.7500	9M	2/21/2012	277	0.76	150.000000	3.5000	3:55:49 PM	3.5000	2.7940	2.6229	2.2692
FXTN 10-29	PIBD1012D291	13.0000	11M	4/25/2012	341	0.93					2.9346	2.7600	2.1730
FXTN 07-39	PIBD0712D395	11.5000	11M	4/28/2012	344	0.94					2.9412	2.7664	2.1685
RTB 05-06	PIID0512H067	7.1250	1.5Y	8/1/2012	439	1.20					3.3227	3.1800	2.7152
FXTN 07-40	PIBD0712H408	11.3750	1.5Y	8/18/2012	456	1.25					3.3923	3.2557	2.8185
RTB 03-07	PIID0312I070	5.2500	1.5Y	9/24/2012	493	1.35	6.300000	3.7500	3:49:58 PM	3.7926	3.5438	3.4204	3.0433
FXTN 10-30	PIBD1012J302	12.1250	1.5Y	10/17/2012	516	1.41					3.6380	3.5228	3.1830
FXTN 07-41	PIBD0712K413	10.5000	1.5Y	11/17/2012	547	1.50					3.7650	3.6608	3.3713
FXTN 07-42	PIBD0713A421	9.0000	2Y	1/5/2013	596	1.63					3.9657	3.8788	3.6689
FXTN 03-19	PIBD0313A199	5.2500	2Y	1/7/2013	598	1.64					3.9739	3.8878	3.6811
FXTN 07-43	PIBD0713C438	8.7500	2Y	3/3/2013	653	1.79	200.800000	4.7500	11:33:49 AM	4.4586	4.1991	4.1326	4.0152
FXTN 05-66	PIBD0513C664	6.6250	2Y	3/13/2013	663	1.82					4.2401	4.1771	4.0759
FXTN 10-31	PIBD1013C316	12.7500	2Y	3/27/2013	677	1.85					4.2974	4.2394	4.1610
FXTN 10-32 *	PIBD1013E320	11.7500	2Y	5/15/2013	726	1.99					4.4981	4.4575	4.4586
FXTN 07-44	PIBD0713F446	9.6250	2.5Y	6/29/2013	771	2.11					4.6176	4.5374	4.5309
RTB 05-07	PIID0513G075	9.0000	2.5Y	7/31/2013	803	2.20					4.7026	4.5942	4.5822
FXTN 10-33	PIBD1013J337	11.0000	2.5Y	10/9/2013	873	2.39					4.8884	4.7185	4.6946
FXTN 07-45	PIBD0713K457	7.1250	2.5Y	11/2/2013	897	2.46					4.9522	4.7611	4.7331
FXTN 05-67	PIBD0514A673	6.2500	3Y	1/27/2014	983	2.69	125.635200	4.9750	3:41:29 PM	4.9626	5.1806	4.9138	4.8711
FXTN 10-34 *	PIBD1014C341	12.3750	3Y	3/25/2014	1040	2.85					5.3319	5.0150	4.9626
FXTN 10-35	PIBD1014G356	12.7500	3.5Y	7/15/2014	1152	3.16					5.3581	5.0786	5.0268
RTB 05-08	PIID0514I080	6.2500	3.5Y	9/24/2014	1223	3.35					5.3748	5.1189	5.0675
FXTN 07-46	PIBD0714J466	6.5000	3.5Y	10/4/2014	1233	3.38	100.000000	5.0000	9:47:06 AM	5.0000	5.3771	5.1246	5.0733
SPTB 10-03	SPTB1014J037	12.2500	3.5Y	10/14/2014	1243	3.41					5.3794	5.1302	5.0790
FXTN 10-36	PIBD1015B367	12.3750	4Y	2/24/2015	1376	3.77					5.4106	5.2057	5.1553
FXTN 05-68 *	PIBD0515E685	6.3750	4Y	5/13/2015	1454	3.98					5.4288	5.2500	5.2000
FXTN 07-47	PIBD0715E477	8.3750	4.5Y	5/22/2015	1463	4.01	30.000000	5.2000	11:01:09 AM	5.2000	5.4353	5.2469	5.1989
RTB 05-09	PIID0515H097	5.8750	4.5Y	8/19/2015	1552	4.25	2.560000	5.3250	11:41:28 AM	5.3003	5.4990	5.2163	5.1878
FXTN 10-37	PIBD1015H370	11.8750	4.5Y	8/25/2015	1558	4.27					5.5032	5.2142	5.1870
FXTN 05-69	PIBD0515K697	4.6250	5Y	11/25/2015	1650	4.52					5.5691	5.1826	5.1756
FXTN 10-38	PIBD1015L384	10.1250	5Y	12/15/2015	1670	4.58					5.5834	5.1757	5.1731
FXTN 10-39	PIBD1016A393	9.2500	5Y	1/12/2016	1698	4.65	4.477000	5.2250	10:01:22 AM	5.2250	5.6034	5.1661	5.1696
FXTN 07-48	PIBD0716A488	7.0000	5Y	1/27/2016	1713	4.69	61.565000	5.3000	3:09:42 PM	5.1381	5.6141	5.1609	5.1677
RTB 05-10	PIID0516C107	6.0000	5Y	3/3/2016	1749	4.79	8.760000	5.2500	11:04:07 AM	5.2500	5.6399	5.1485	5.1632

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FXTN 10-40	PIBD1016C407	7.5000	5Y	3/30/2016	1776	4.87					5.6592	5.1393	5.1599
FXTN 10-41 *	PIBD1016D416	7.0000	5Y	4/27/2016	1804	4.94					5.6792	5.1296	5.1564
FXTN 10-42	PIBD1016I420	9.1250	5.5Y	9/4/2016	1934	5.30	771.200000	5.3500	2:56:02 PM	5.3079	5.7564	5.2902	5.3115
RTB 07-01	PIID0716I018	7.0000	5.5Y	9/24/2016	1954	5.35					5.7683	5.3149	5.3354
FXTN 10-43	PIBD1016K436	6.2500	5.5Y	11/16/2016	2007	5.50	50.000000	5.7000	11:36:26 AM	5.7000	5.7997	5.3803	5.3987
FXTN 07-49	PIBD0717C493	7.0000	6Y	3/31/2017	2142	5.87	0.165000	5.6750	2:52:40 PM	5.6750	5.8799	5.5471	5.5598
FXTN 20-01	PIBD2017D011	14.3750	6Y	4/24/2017	2166	5.93					5.8941	5.5767	5.5884
RTB 07-02	PIID0717H026	6.6250	6.5Y	8/19/2017	2283	6.25					5.9636	5.7212	5.7281
FXTN 10-44	PIBD1017H447	7.7500	6.5Y	8/23/2017	2287	6.27					5.9660	5.7262	5.7328
FXTN 07-50	PIBD0717J502	5.3750	6.5Y	10/28/2017	2353	6.45	34.502573	5.4500	2:50:11 PM	5.4500	6.0051	5.8077	5.8116
FXTN 10-45 *	PIBD1018A451	5.8750	7Y	1/31/2018	2448	6.71	42.000000	5.6750	11:23:53 AM	5.8284	6.0615	5.9250	5.9250
FXTN 10-47	PIBD1018K478	8.8750	8Y	11/20/2018	2741	7.51	750.000000	6.1500	10:47:14 AM	6.1650	6.1935	6.0081	6.0105
FXTN 10-48	PIBD1019B485	7.8750	8Y	2/19/2019	2832	7.76	7.705719	6.1500	3:48:47 PM	6.0413	6.2344	6.0338	6.0370
FXTN 10-50	PIBD1020B508	7.7500	9Y	2/18/2020	3196	8.76					6.3984	6.1370	6.1433
RTB 10-01	PIID1020H015	7.2500	9.5Y	8/19/2020	3379	9.26	28.000000	6.1250	11:42:44 AM	6.1275	6.4808	6.1889	6.1967
FXTN 10-51	PIBD1020I510	6.1250	9.5Y	9/16/2020	3407	9.33					6.4934	6.1968	6.2048
FXTN 10-52	PIBD1020L525	5.8750	10Y	12/16/2020	3498	9.58	139.415492	6.0050	3:34:15 PM	6.0898	6.5343	6.2226	6.2314
RTB 10-02	PIID1021C027	7.3750	10Y	3/3/2021	3575	9.79	1,696.705000	6.3100	3:59:03 PM	6.2850	6.5690	6.2445	6.2538
FXTN 10-53 *	PIBD1021D531	6.5000	10Y	4/28/2021	3631	9.95					6.5942	6.2603	6.2702
FXTN 20-02	PIBD2022C021	15.0000	11Y	3/14/2022	3951	10.82					6.7313	6.4167	6.4257
FXTN 20-03	PIBD2022J033	12.7500	12Y	10/17/2022	4168	11.42					6.8243	6.5227	6.5311
FXTN 20-04	PIBD2023B048	13.0000	12Y	2/20/2023	4294	11.76					6.8782	6.5843	6.5923
FXTN 20-05	PIBD2023E054	11.8750	13Y	5/29/2023	4392	12.03					6.9202	6.6322	6.6400
FXTN 20-06	PIBD2023J068	11.3750	13Y	10/23/2023	4539	12.44					6.9832	6.7040	6.7114
FXTN 20-07	PIBD2024F075	12.3750	14Y	6/3/2024	4763	13.05					7.0791	6.8135	6.8202
FXTN 20-08	PIBD2024H086	12.8750	14Y	8/5/2024	4826	13.22					7.1061	6.8443	6.8508
FXTN 20-09	PIBD2024K091	13.7500	14Y	11/11/2024	4924	13.49					7.1481	6.8922	6.8985
FXTN 20-10	PIBD2025D103	12.1250	14Y	4/14/2025	5078	13.91					7.2141	6.9674	6.9733
FXTN 20-11	PIBD2025J116	12.1250	15Y	10/20/2025	5267	14.43					7.2950	7.0598	7.0651
FXTN 25-01	PIBD2525K015	18.2500	15Y	11/29/2025	5307	14.54					7.3122	7.0793	7.0846
FXTN 20-12	PIBD2026A122	10.2500	15Y	1/19/2026	5358	14.68					7.3340	7.1043	7.1093
FXTN 20-13	PIBD2026L139	8.0000	16Y	12/7/2026	5680	15.56					7.4720	7.2616	7.2658
FXTN 20-14	PIBD2027I140	8.6250	17Y	9/6/2027	5953	16.31					7.5889	7.3950	7.3985
FXTN 20-15	PIBD2028L151	9.5000	18Y	12/4/2028	6408	17.56					7.7838	7.6174	7.6195
FXTN 20-16	PIBD2030E166	8.7500	20Y	5/27/2030	6947	19.03					8.0147	7.8808	7.8814
FXTN 25-02	PIBD2530G029	12.5000	20Y	7/28/2030	7009	19.20					8.0413	7.9111	7.9116
FXTN 25-03 *	PIBD2531A032	11.2500	20Y	1/26/2031	7191	19.70	40.000000	8.0450	11:33:51 AM	8.0475	8.1192	8.0000	8.0000
FXTN 25-04	PIBD2531J042	9.3750	21Y	10/5/2031	7443	20.39					8.0988	7.9789	7.9785
FXTN 25-05	PIBD2532K057	8.5000	22Y	11/29/2032	7864	21.55					8.0646	7.9437	7.9426
FXTN 25-06	PIBD2534K062	9.2500	24Y	11/5/2034	8570	23.48					8.0072	7.8846	7.8824
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	8899	24.38	13.200000	7.8100	3:50:33 PM	7.8100	7.9805	7.8571	7.8544
FXTN 25-08 *	PIBD2535L086	8.1250	25Y	12/16/2035	8976	24.59	271.820000	7.8500	3:40:08 PM	7.8497	7.9742	7.8507	7.8478