

Interpolated Bonds
May 23, 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	29	0.08					2.7782	2.4400	2.5811
FXTN 07-37	PIBD0711G376	12.0000	2M	7/22/2011	59	0.16					2.2558	1.9455	2.0454
RTB 03-06	PIID0311G065	8.5000	2M	7/31/2011	68	0.19					2.2198	1.9536	2.0234
SPTB 10-01	SPTB1011I016	15.5000	4M	9/20/2011	119	0.33					2.2323	2.0863	2.0763
FXTN 10-28	PIBD1011J288	16.5000	5M	10/11/2011	140	0.38					2.3166	2.1729	2.1629
FXTN 05-64	PIBD0511J642	7.2500	5M	10/19/2011	148	0.41					2.3488	2.2059	2.1959
RTB 05-05	PIID0511L054	5.8750	7M	12/6/2011	196	0.54					2.5292	2.3897	2.3799
FXTN 04-19	PIBD0411L191	5.8750	7M	12/13/2011	203	0.56					2.5449	2.4044	2.3948
FXTN 03-18	PIBD0312A182	5.8750	8M	1/8/2012	229	0.63					2.6033	2.4589	2.4502
SPTB 10-02	SPTB1012A021	14.0000	8M	1/31/2012	252	0.69					2.6549	2.5071	2.4991
FXTN 05-65	PIBD0512B658	5.7500	9M	2/21/2012	273	0.75					2.7021	2.5511	2.5438
FXTN 10-29	PIBD1012D291	13.0000	11M	4/25/2012	337	0.92					2.8458	2.6853	2.6801
FXTN 07-39	PIBD0712D395	11.5000	11M	4/28/2012	340	0.93					2.8526	2.6916	2.6865
RTB 05-06	PIID0512H067	7.1250	1.5Y	8/1/2012	435	1.19	46.443200	3.6250	10:53:16 AM	3.6875	3.2643	3.0431	3.0369
FXTN 07-40	PIBD0712H408	11.3750	1.5Y	8/18/2012	452	1.24					3.3395	3.1071	3.1007
RTB 03-07	PIID0312I070	5.2500	1.5Y	9/24/2012	489	1.34	1.587000	4.0000	2:55:36 PM	4.0000	3.5033	3.2466	3.2397
FXTN 10-30	PIBD1012J302	12.1250	1.5Y	10/17/2012	512	1.40					3.6050	3.3333	3.3261
FXTN 07-41	PIBD0712K413	10.5000	1.5Y	11/17/2012	543	1.49					3.7422	3.4502	3.4426
FXTN 07-42	PIBD0713A421	9.0000	2Y	1/5/2013	592	1.62					3.9591	3.6349	3.6266
FXTN 03-19	PIBD0313A199	5.2500	2Y	1/7/2013	594	1.63					3.9679	3.6425	3.6342
FXTN 07-43	PIBD0713C438	8.7500	2Y	3/3/2013	649	1.78					4.2114	3.8498	3.8408
FXTN 05-66	PIBD0513C664	6.6250	2Y	3/13/2013	659	1.81					4.2556	3.8875	3.8783
FXTN 10-31	PIBD1013C316	12.7500	2Y	3/27/2013	673	1.84					4.3176	3.9403	3.9309
FXTN 10-32 *	PIBD1013E320	11.7500	2Y	5/15/2013	722	1.98	0.900000	4.0500	10:48:25 AM	4.0500	4.5344	4.1250	4.1150
FXTN 07-44	PIBD0713F446	9.6250	2.5Y	6/29/2013	767	2.10					4.6515	4.2497	4.2354
RTB 05-07	PIID0513G075	9.0000	2.5Y	7/31/2013	799	2.19					4.7347	4.3383	4.3210
FXTN 10-33	PIBD1013J337	11.0000	2.5Y	10/9/2013	869	2.38					4.9168	4.5323	4.5082
FXTN 07-45	PIBD0713K457	7.1250	2.5Y	11/2/2013	893	2.45					4.9792	4.5988	4.5725
FXTN 05-67	PIBD0514A673	6.2500	3Y	1/27/2014	979	2.68	300.000000	4.9650	3:54:54 PM	4.9550	5.2029	4.8371	4.8025
FXTN 10-34 *	PIBD1014C341	12.3750	3Y	3/25/2014	1036	2.84					5.3512	4.9950	4.9550
FXTN 10-35	PIBD1014G356	12.7500	3.5Y	7/15/2014	1148	3.15					5.3777	5.0718	5.0318
RTB 05-08	PIID0514I080	6.2500	3.5Y	9/24/2014	1219	3.34					5.3946	5.1205	5.0805
FXTN 07-46	PIBD0714J466	6.5000	3.5Y	10/4/2014	1229	3.37					5.3970	5.1273	5.0874
SPTB 10-03	SPTB1014J037	12.2500	3.5Y	10/14/2014	1239	3.39					5.3993	5.1342	5.0942
FXTN 10-36	PIBD1015B367	12.3750	4Y	2/24/2015	1372	3.76					5.4309	5.2254	5.1855
FXTN 05-68	PIBD0515E685	6.3750	4Y	5/13/2015	1450	3.97					5.4494	5.2788	5.2390
FXTN 07-47 *	PIBD0715E477	8.3750	4Y	5/22/2015	1459	4.00	51.675000	5.2500	4:09:28 PM	5.2451	5.4515	5.2850	5.2451
RTB 05-09	PIID0515H097	5.8750	4.5Y	8/19/2015	1548	4.24	0.500000	5.5000	11:45:16 AM	5.5000	5.4953	5.2798	5.2203
FXTN 10-37	PIBD1015H370	11.8750	4.5Y	8/25/2015	1554	4.26					5.4983	5.2794	5.2186
FXTN 05-69	PIBD0515K697	4.6250	5Y	11/25/2015	1646	4.51					5.5435	5.2740	5.1930
FXTN 10-38	PIBD1015L384	10.1250	5Y	12/15/2015	1666	4.56					5.5533	5.2729	5.1874
FXTN 10-39	PIBD1016A393	9.2500	5Y	1/12/2016	1694	4.64					5.5671	5.2712	5.1796
FXTN 07-48	PIBD0716A488	7.0000	5Y	1/27/2016	1709	4.68					5.5745	5.2703	5.1754
RTB 05-10	PIID0516C107	6.0000	5Y	3/3/2016	1745	4.78	14.505000	5.2500	4:01:02 PM	5.2587	5.5922	5.2682	5.1653

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FXTN 10-40	PIBD1016C407	7.5000	5Y	3/30/2016	1772	4.85					5.6055	5.2666	5.1578
FXTN 10-41 *	PIBD1016D416	7.0000	5Y	4/27/2016	1800	4.93					5.6192	5.2650	5.1500
FXTN 10-42	PIBD1016I420	9.1250	5.5Y	9/4/2016	1930	5.29	120.253000	5.2000	2:24:04 PM	5.2499	5.7132	5.3982	5.2964
RTB 07-01	PIID0716I018	7.0000	5.5Y	9/24/2016	1950	5.34	1.864000	5.3500	10:49:28 AM	5.3500	5.7276	5.4187	5.3189
FXTN 10-43	PIBD1016K436	6.2500	5.5Y	11/16/2016	2003	5.49					5.7659	5.4730	5.3785
FXTN 07-49	PIBD0717C493	7.0000	6Y	3/31/2017	2138	5.86					5.8635	5.6114	5.5305
FXTN 20-01	PIBD2017D011	14.3750	6Y	4/24/2017	2162	5.92					5.8808	5.6360	5.5575
RTB 07-02	PIID0717H026	6.6250	6.5Y	8/19/2017	2279	6.24	11.000000	5.7500	9:48:43 AM	5.7500	5.9654	5.7559	5.6892
FXTN 10-44	PIBD1017H447	7.7500	6.5Y	8/23/2017	2283	6.25					5.9683	5.7600	5.6938
FXTN 07-50	PIBD0717J502	5.3750	6.5Y	10/28/2017	2349	6.44					6.0160	5.8276	5.7681
FXTN 10-45 *	PIBD1018A451	5.8750	7Y	1/31/2018	2444	6.70	500.000000	5.8750	3:07:20 PM	5.8750	6.0846	5.9250	5.8750
FXTN 10-47	PIBD1018K478	8.8750	7.5Y	11/20/2018	2737	7.50					6.1861	6.0234	5.9762
FXTN 10-48	PIBD1019B485	7.8750	8Y	2/19/2019	2828	7.75					6.2176	6.0540	6.0076
FXTN 10-50	PIBD1020B508	7.7500	9Y	2/18/2020	3192	8.75					6.3436	6.1762	6.1333
RTB 10-01	PIID1020H015	7.2500	9.5Y	8/19/2020	3375	9.25	2.650000	6.4000	10:31:29 AM	6.4071	6.4070	6.2377	6.1965
FXTN 10-51	PIBD1020I510	6.1250	9.5Y	9/16/2020	3403	9.32					6.4167	6.2471	6.2062
FXTN 10-52	PIBD1020L525	5.8750	10Y	12/16/2020	3494	9.57	109.650000	6.0250	3:28:52 PM	6.0477	6.4482	6.2776	6.2376
RTB 10-02	PIID1021C027	7.3750	10Y	3/3/2021	3571	9.78	626.970000	6.3250	2:55:36 PM	6.3248	6.4748	6.3035	6.2642
FXTN 10-53 *	PIBD1021D531	6.5000	10Y	4/28/2021	3627	9.94					6.4942	6.3223	6.2835
FXTN 20-02	PIBD2022C021	15.0000	11Y	3/14/2022	3947	10.81					6.6408	6.4731	6.4378
FXTN 20-03	PIBD2022J033	12.7500	12Y	10/17/2022	4164	11.41					6.7402	6.5754	6.5424
FXTN 20-04	PIBD2023B048	13.0000	12Y	2/20/2023	4290	11.75					6.7979	6.6347	6.6032
FXTN 20-05	PIBD2023E054	11.8750	13Y	5/29/2023	4388	12.02					6.8428	6.6809	6.6505
FXTN 20-06	PIBD2023J068	11.3750	13Y	10/23/2023	4535	12.42					6.9102	6.7502	6.7213
FXTN 20-07	PIBD2024F075	12.3750	14Y	6/3/2024	4759	13.04					7.0128	6.8558	6.8293
FXTN 20-08	PIBD2024H086	12.8750	14Y	8/5/2024	4822	13.21					7.0416	6.8855	6.8597
FXTN 20-09	PIBD2024K091	13.7500	14Y	11/11/2024	4920	13.48					7.0865	6.9316	6.9070
FXTN 20-10	PIBD2025D103	12.1250	14Y	4/14/2025	5074	13.90					7.1571	7.0042	6.9812
FXTN 20-11	PIBD2025J116	12.1250	15Y	10/20/2025	5263	14.42					7.2437	7.0933	7.0723
FXTN 25-01	PIBD2525K015	18.2500	15Y	11/29/2025	5303	14.53					7.2620	7.1121	7.0916
FXTN 20-12	PIBD2026A122	10.2500	15Y	1/19/2026	5354	14.67					7.2853	7.1362	7.1162
FXTN 20-13	PIBD2026L139	8.0000	16Y	12/7/2026	5676	15.55					7.4328	7.2879	7.2715
FXTN 20-14	PIBD2027I140	8.6250	17Y	9/6/2027	5949	16.30					7.5579	7.4166	7.4031
FXTN 20-15	PIBD2028L151	9.5000	18Y	12/4/2028	6404	17.55					7.7663	7.6310	7.6225
FXTN 20-16	PIBD2030E166	8.7500	20Y	5/27/2030	6943	19.02					8.0132	7.8850	7.8824
FXTN 25-02	PIBD2530G029	12.5000	20Y	7/28/2030	7005	19.19					8.0416	7.9142	7.9122
FXTN 25-03 *	PIBD2531A032	11.2500	20Y	1/26/2031	7187	19.69					8.1250	8.0000	8.0000
FXTN 25-04	PIBD2531J042	9.3750	21Y	10/5/2031	7439	20.38					8.1076	7.9785	7.9779
FXTN 25-05	PIBD2532K057	8.5000	22Y	11/29/2032	7860	21.53					8.0786	7.9426	7.9409
FXTN 25-06	PIBD2534K062	9.2500	24Y	11/5/2034	8566	23.47					8.0299	7.8824	7.8788
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	8895	24.37	142.000000	7.9250	2:23:01 PM	7.8453	8.0072	7.8543	7.8499
FXTN 25-08 *	PIBD2535L086	8.1250	25Y	12/16/2035	8972	24.58	12.207000	7.8150	3:55:15 PM	7.8182	8.0019	7.8477	7.8431