

**Interpolated Bonds**  
**May 25, 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	27	0.07					2.8409	2.7273	2.7273
FXTN 07-37	PIBD0711G376	12.0000	2M	7/22/2011	57	0.16					2.3002	2.1371	2.1371
RTB 03-06	PIID0311G065	8.5000	2M	7/31/2011	66	0.18	799.000000	3.2500	3:50:40 PM	2.7059	2.2635	2.0929	2.0929
SPTB 10-01	SPTB1011I016	15.5000	4M	9/20/2011	117	0.32					2.2852	2.1058	2.1003
FXTN 10-28	PIBD1011J288	16.5000	5M	10/11/2011	138	0.38					2.3784	2.2076	2.1977
FXTN 05-64	PIBD0511J642	7.2500	5M	10/19/2011	146	0.40					2.4139	2.2463	2.2348
RTB 05-05	PIID0511L054	5.8750	7M	12/6/2011	194	0.53					2.6073	2.4554	2.4352
FXTN 04-19	PIBD0411L191	5.8750	7M	12/13/2011	201	0.55					2.6189	2.4658	2.4453
FXTN 03-18	PIBD0312A182	5.8750	8M	1/8/2012	227	0.62					2.6619	2.5044	2.4831
SPTB 10-02	SPTB1012A021	14.0000	8M	1/31/2012	250	0.68					2.6999	2.5385	2.5165
FXTN 05-65	PIBD0512B658	5.7500	9M	2/21/2012	271	0.74					2.7346	2.5696	2.5469
FXTN 10-29	PIBD1012D291	13.0000	11M	4/25/2012	335	0.92					2.8404	2.6646	2.6398
FXTN 07-39	PIBD0712D395	11.5000	11M	4/28/2012	338	0.93					2.8453	2.6691	2.6442
RTB 05-06	PIID0512H067	7.1250	1.5Y	8/1/2012	433	1.19					3.2286	3.0217	3.0027
FXTN 07-40	PIBD0712H408	11.3750	1.5Y	8/18/2012	450	1.23					3.2990	3.0864	3.0686
RTB 03-07	PIID0312I070	5.2500	1.5Y	9/24/2012	487	1.33	1,015.225000	4.5000	3:52:39 PM	4.0321	3.4521	3.2274	3.2120
FXTN 10-30	PIBD1012J302	12.1250	1.5Y	10/17/2012	510	1.40					3.5473	3.3150	3.3011
FXTN 07-41	PIBD0712K413	10.5000	1.5Y	11/17/2012	541	1.48					3.6756	3.4331	3.4213
FXTN 07-42	PIBD0713A421	9.0000	2Y	1/5/2013	590	1.62					3.8784	3.6198	3.6112
FXTN 03-19	PIBD0313A199	5.2500	2Y	1/7/2013	592	1.62	5.000000	4.2000	11:31:11 AM	4.2000	3.8867	3.6274	3.6189
FXTN 07-43	PIBD0713C438	8.7500	2Y	3/3/2013	647	1.77					4.1144	3.8369	3.8321
FXTN 05-66	PIBD0513C664	6.6250	2Y	3/13/2013	657	1.80					4.1558	3.8750	3.8708
FXTN 10-31	PIBD1013C316	12.7500	2Y	3/27/2013	671	1.84					4.2137	3.9283	3.9251
FXTN 10-32 *	PIBD1013E320	11.7500	2Y	5/15/2013	720	1.97					4.4165	4.1150	4.1150
FXTN 07-44	PIBD0713F446	9.6250	2.5Y	6/29/2013	765	2.10					4.5368	4.2347	4.2275
RTB 05-07	PIID0513G075	9.0000	2.5Y	7/31/2013	797	2.18	1.789000	4.1250	2:42:20 PM	4.1250	4.6223	4.3198	4.3074
FXTN 10-33	PIBD1013J337	11.0000	2.5Y	10/9/2013	867	2.38					4.8094	4.5059	4.4824
FXTN 07-45	PIBD0713K457	7.1250	2.5Y	11/2/2013	891	2.44					4.8736	4.5697	4.5423
FXTN 05-67	PIBD0514A673	6.2500	3Y	1/27/2014	977	2.68	150.478000	4.9000	4:03:33 PM	4.8997	5.1034	4.7984	4.7572
FXTN 10-34 *	PIBD1014C341	12.3750	3Y	3/25/2014	1034	2.83					5.2558	4.9500	4.8997
FXTN 10-35	PIBD1014G356	12.7500	3.5Y	7/15/2014	1146	3.14					5.3159	5.0427	4.9626
RTB 05-08	PIID0514I080	6.2500	3.5Y	9/24/2014	1217	3.33	0.947000	5.0500	3:11:45 PM	5.0500	5.3539	5.1014	5.0025
FXTN 07-46	PIBD0714J466	6.5000	3.5Y	10/4/2014	1227	3.36					5.3593	5.1097	5.0082
SPTB 10-03	SPTB1014J037	12.2500	3.5Y	10/14/2014	1237	3.39					5.3647	5.1180	5.0138
FXTN 10-36	PIBD1015B367	12.3750	4Y	2/24/2015	1370	3.75					5.4360	5.2280	5.0885
FXTN 05-68	PIBD0515E685	6.3750	4Y	5/13/2015	1448	3.97	50.000000	5.1250	4:11:53 PM	5.1250	5.4779	5.2926	5.1324
FXTN 07-47 *	PIBD0715E477	8.3750	4Y	5/22/2015	1457	3.99	14.625000	5.1800	11:27:03 AM	5.1800	5.4827	5.3000	5.1374
RTB 05-09	PIID0515H097	5.8750	4.5Y	8/19/2015	1546	4.24					5.5166	5.2804	5.1472
FXTN 10-37	PIBD1015H370	11.8750	4.5Y	8/25/2015	1552	4.25					5.5189	5.2791	5.1479
FXTN 05-69	PIBD0515K697	4.6250	4.5Y	11/25/2015	1644	4.50	4.992000	5.3250	2:34:58 PM	5.3250	5.5540	5.2589	5.1580
FXTN 10-38	PIBD1015L384	10.1250	5Y	12/15/2015	1664	4.56					5.5616	5.2545	5.1602
FXTN 10-39	PIBD1016A393	9.2500	5Y	1/12/2016	1692	4.64					5.5723	5.2483	5.1633
FXTN 07-48	PIBD0716A488	7.0000	5Y	1/27/2016	1707	4.68	7.010000	5.3750	11:58:50 AM	5.2496	5.5780	5.2450	5.1650
RTB 05-10	PIID0516C107	6.0000	5Y	3/3/2016	1743	4.78	0.561000	5.2250	3:12:05 PM	5.2250	5.5917	5.2371	5.1689

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FXTN 10-40	PIBD1016C407	7.5000	5Y	3/30/2016	1770	4.85					5.6020	5.2312	5.1719
FXTN 10-41 *	PIBD1016D416	7.0000	5Y	4/27/2016	1798	4.93					5.6127	5.2250	5.1750
FXTN 10-42	PIBD1016I420	9.1250	5.5Y	9/4/2016	1928	5.28	0.111000	5.1250	11:13:47 AM	5.1250	5.7117	5.3693	5.3294
RTB 07-01	PIID0716I018	7.0000	5.5Y	9/24/2016	1948	5.34	0.500000	5.3750	11:33:50 AM	5.3750	5.7269	5.3915	5.3532
FXTN 10-43	PIBD1016K436	6.2500	5.5Y	11/16/2016	2001	5.48					5.7673	5.4504	5.4161
FXTN 07-49	PIBD0717C493	7.0000	6Y	3/31/2017	2136	5.85	1,210.000000	5.5322	2:14:44 PM	5.5311	5.8701	5.6003	5.5765
FXTN 20-01	PIBD2017D011	14.3750	6Y	4/24/2017	2160	5.92					5.8883	5.6269	5.6050
RTB 07-02	PIID0717H026	6.6250	6.5Y	8/19/2017	2277	6.24	3.050000	5.4000	3:47:46 PM	5.4097	5.9774	5.7568	5.7440
FXTN 10-44	PIBD1017H447	7.7500	6.5Y	8/23/2017	2281	6.25					5.9805	5.7613	5.7488
FXTN 07-50	PIBD0717J502	5.3750	6.5Y	10/28/2017	2347	6.43					6.0307	5.8345	5.8272
FXTN 10-45 *	PIBD1018A451	5.8750	7Y	1/31/2018	2442	6.69					6.1031	5.9400	5.9400
FXTN 10-47	PIBD1018K478	8.8750	7.5Y	11/20/2018	2735	7.49					6.2023	6.0044	6.0044
FXTN 10-48	PIBD1019B485	7.8750	8Y	2/19/2019	2826	7.74					6.2332	6.0244	6.0244
FXTN 10-50	PIBD1020B508	7.7500	9Y	2/18/2020	3190	8.74					6.3565	6.1044	6.1044
RTB 10-01	PIID1020H015	7.2500	9.5Y	8/19/2020	3373	9.24					6.4185	6.1446	6.1446
FXTN 10-51	PIBD1020I510	6.1250	9.5Y	9/16/2020	3401	9.32					6.4280	6.1508	6.1508
FXTN 10-52	PIBD1020L525	5.8750	10Y	12/16/2020	3492	9.57	2.000000	6.0400	3:09:14 PM	6.0400	6.4588	6.1708	6.1708
RTB 10-02	PIID1021C027	7.3750	10Y	3/3/2021	3569	9.78					6.4849	6.1877	6.1877
FXTN 10-53 *	PIBD1021D531	6.5000	10Y	4/28/2021	3625	9.93					6.5038	6.2000	6.2000
FXTN 20-02	PIBD2022C021	15.0000	11Y	3/14/2022	3945	10.81					6.6475	6.3618	6.3348
FXTN 20-03	PIBD2022J033	12.7500	12Y	10/17/2022	4162	11.40					6.7449	6.4715	6.4262
FXTN 20-04	PIBD2023B048	13.0000	12Y	2/20/2023	4288	11.75					6.8015	6.5352	6.4793
FXTN 20-05	PIBD2023E054	11.8750	13Y	5/29/2023	4386	12.02					6.8455	6.5848	6.5205
FXTN 20-06	PIBD2023J068	11.3750	13Y	10/23/2023	4533	12.42					6.9114	6.6591	6.5825
FXTN 20-07	PIBD2024F075	12.3750	14Y	6/3/2024	4757	13.03					7.0120	6.7724	6.6768
FXTN 20-08	PIBD2024H086	12.8750	14Y	8/5/2024	4820	13.21					7.0403	6.8042	6.7034
FXTN 20-09	PIBD2024K091	13.7500	14Y	11/11/2024	4918	13.47					7.0843	6.8538	6.7446
FXTN 20-10	PIBD2025D103	12.1250	14Y	4/14/2025	5072	13.90					7.1534	6.9316	6.8095
FXTN 20-11	PIBD2025J116	12.1250	15Y	10/20/2025	5261	14.41					7.2382	7.0272	6.8891
FXTN 25-01	PIBD2525K015	18.2500	15Y	11/29/2025	5301	14.52					7.2562	7.0474	6.9060
FXTN 20-12	PIBD2026A122	10.2500	15Y	1/19/2026	5352	14.66					7.2791	7.0732	6.9274
FXTN 20-13	PIBD2026L139	8.0000	16Y	12/7/2026	5674	15.55					7.4236	7.2360	7.0631
FXTN 20-14	PIBD2027I140	8.6250	17Y	9/6/2027	5947	16.29					7.5462	7.3740	7.1781
FXTN 20-15	PIBD2028L151	9.5000	18Y	12/4/2028	6402	17.54					7.7504	7.6041	7.3697
FXTN 20-16	PIBD2030E166	8.7500	20Y	5/27/2030	6941	19.02	200.000000	7.7150	3:57:36 PM	7.6995	7.9924	7.8766	7.5968
FXTN 25-02	PIBD2530G029	12.5000	20Y	7/28/2030	7003	19.19					8.0202	7.9080	7.6229
FXTN 25-03 *	PIBD2531A032	11.2500	20Y	1/26/2031	7185	19.68					8.1019	8.0000	7.6995
FXTN 25-04	PIBD2531J042	9.3750	21Y	10/5/2031	7437	20.38					8.0893	7.9765	7.7184
FXTN 25-05	PIBD2532K057	8.5000	22Y	11/29/2032	7858	21.53					8.0681	7.9372	7.7499
FXTN 25-06	PIBD2534K062	9.2500	24Y	11/5/2034	8564	23.46					8.0327	7.8714	7.8027
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	8893	24.36	27.400000	7.8150	2:11:32 PM	7.8259	8.0162	7.8407	7.8273
FXTN 25-08 *	PIBD2535L086	8.1250	25Y	12/16/2035	8970	24.58	129.033000	7.8360	3:24:03 PM	7.8346	8.0123	7.8335	7.8331