

Interpolated Bonds
May 04, 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	2M	6/22/2011	48	0.13					1.2557	1.0649	1.0280
FXTN 07-37	PIBD0711G376	12.0000	2M	7/22/2011	78	0.21					1.0225	0.6683	0.6595
RTB 03-06	PIID0311G065	8.5000	3M	7/31/2011	87	0.24	0.300000	3.0000	11:57:20 AM	3.0000	0.9525	0.5493	0.5489
SPTB 10-01	SPTB1011I016	15.5000	5M	9/20/2011	138	0.38					1.1973	0.7408	0.7425
FXTN 10-28	PIBD1011J288	16.5000	5M	10/11/2011	159	0.44					1.3146	0.8419	0.8433
FXTN 05-64	PIBD0511J642	7.2500	5M	10/19/2011	167	0.46					1.3593	0.8804	0.8817
RTB 05-05	PIID0511L054	5.8750	7M	12/6/2011	215	0.59					1.5838	1.1630	1.1640
FXTN 04-19	PIBD0411L191	5.8750	8M	12/13/2011	222	0.61					1.6140	1.2073	1.2083
FXTN 03-18	PIBD0312A182	5.8750	8M	1/8/2012	248	0.68					1.7259	1.3719	1.3727
SPTB 10-02	SPTB1012A021	14.0000	9M	1/31/2012	271	0.74					1.8249	1.5176	1.5182
FXTN 05-65	PIBD0512B658	5.7500	10M	2/21/2012	292	0.80					1.9152	1.6505	1.6510
FXTN 10-29	PIBD1012D291	13.0000	1Y	4/25/2012	356	0.98					2.1907	2.0557	2.0557
FXTN 07-39	PIBD0712D395	11.5000	1Y	4/28/2012	359	0.98					2.2036	2.0747	2.0747
RTB 05-06	PIID0512H067	7.1250	1.5Y	8/1/2012	454	1.24					2.6490	2.4872	2.4728
FXTN 07-40	PIBD0712H408	11.3750	1.5Y	8/18/2012	471	1.29					2.7290	2.5596	2.5424
RTB 03-07	PIID0312I070	5.2500	1.5Y	9/24/2012	508	1.39	60.091472	3.5000	2:04:54 PM	3.0128	2.9030	2.7170	2.6940
FXTN 10-30	PIBD1012J302	12.1250	1.5Y	10/17/2012	531	1.45					3.0113	2.8149	2.7882
FXTN 07-41	PIBD0712K413	10.5000	2Y	11/17/2012	562	1.54					3.1571	2.9468	2.9152
FXTN 07-42	PIBD0713A421	9.0000	2Y	1/5/2013	611	1.67					3.3877	3.1553	3.1160
FXTN 03-19	PIBD0313A199	5.2500	2Y	1/7/2013	613	1.68					3.3971	3.1638	3.1242
FXTN 07-43	PIBD0713C438	8.7500	2Y	3/3/2013	668	1.83	80.500000	3.4750	2:06:52 PM	3.4478	3.6558	3.3979	3.3495
FXTN 05-66	PIBD0513C664	6.6250	2Y	3/13/2013	678	1.86					3.7029	3.4404	3.3905
FXTN 10-31 *	PIBD1013C316	12.7500	2Y	3/27/2013	692	1.90					3.7687	3.5000	3.4478
FXTN 10-32	PIBD1013E320	11.7500	2.5Y	5/15/2013	741	2.03					3.9206	3.6613	3.6094
FXTN 07-44	PIBD0713F446	9.6250	2.5Y	6/29/2013	786	2.15					4.0601	3.8094	3.7578
RTB 05-07	PIID0513G075	9.0000	2.5Y	7/31/2013	818	2.24					4.1592	3.9148	3.8633
FXTN 10-33	PIBD1013J337	11.0000	2.5Y	10/9/2013	888	2.43	9.099000	4.3500	2:38:42 PM	4.3500	4.3762	4.1452	4.0942
FXTN 07-45	PIBD0713K457	7.1250	2.5Y	11/2/2013	912	2.50					4.4506	4.2242	4.1734
FXTN 05-67	PIBD0514A673	6.2500	3Y	1/27/2014	998	2.73	155.500000	4.6000	3:34:42 PM	4.6450	4.7171	4.5074	4.4570
FXTN 10-34 *	PIBD1014C341	12.3750	3Y	3/25/2014	1055	2.89					4.8937	4.6950	4.6450
FXTN 10-35	PIBD1014G356	12.7500	3.5Y	7/15/2014	1167	3.20					5.0278	4.8383	4.7633
RTB 05-08	PIID0514I080	6.2500	3.5Y	9/24/2014	1238	3.39	3.850000	4.8750	2:03:39 PM	4.8750	5.1127	4.9292	4.8383
FXTN 07-46	PIBD0714J466	6.5000	3.5Y	10/4/2014	1248	3.42					5.1247	4.9420	4.8489
SPTB 10-03	SPTB1014J037	12.2500	3.5Y	10/14/2014	1258	3.45					5.1367	4.9548	4.8595
FXTN 10-36 *	PIBD1015B367	12.3750	4Y	2/24/2015	1391	3.81					5.2958	5.1250	5.0000
FXTN 05-68	PIBD0515E685	6.3750	4.5Y	5/13/2015	1469	4.02					5.3099	5.0977	5.0018
FXTN 07-47	PIBD0715E477	8.3750	4.5Y	5/22/2015	1478	4.05					5.3115	5.0945	5.0020
RTB 05-09	PIID0515H097	5.8750	4.5Y	8/19/2015	1567	4.29	5.344500	5.0000	11:33:42 AM	5.0966	5.3275	5.0633	5.0041
FXTN 10-37	PIBD1015H370	11.8750	4.5Y	8/25/2015	1573	4.31					5.3286	5.0612	5.0043
FXTN 05-69	PIBD0515K697	4.6250	5Y	11/25/2015	1665	4.56	50.000000	4.9500	4:08:21 PM	4.9500	5.3452	5.0290	5.0064
FXTN 10-38	PIBD1015L384	10.1250	5Y	12/15/2015	1685	4.62					5.3488	5.0220	5.0069
FXTN 10-39	PIBD1016A393	9.2500	5Y	1/12/2016	1713	4.69					5.3538	5.0121	5.0075
FXTN 07-48	PIBD0716A488	7.0000	5Y	1/27/2016	1728	4.73	178.300000	5.0000	3:54:10 PM	5.0049	5.3565	5.0069	5.0079
RTB 05-10	PIID0516C107	6.0000	5Y	3/3/2016	1764	4.83	16.700000	5.3250	2:57:09 PM	5.2446	5.3630	4.9943	5.0087

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FXTN 10-40	PIBD1016C407	7.5000	5Y	3/30/2016	1791	4.91					5.3679	4.9848	5.0094
FXTN 10-41 *	PIBD1016D416	7.0000	5Y	4/27/2016	1819	4.98					5.3729	4.9750	5.0100
FXTN 10-42	PIBD1016I420	9.1250	5.5Y	9/4/2016	1949	5.34	1,574.311340	5.0750	4:13:00 PM	5.1224	5.5020	5.1466	5.1609
RTB 07-01	PIID0716I018	7.0000	5.5Y	9/24/2016	1969	5.39					5.5219	5.1730	5.1842
FXTN 10-43	PIBD1016K436	6.2500	6Y	11/16/2016	2022	5.54					5.5745	5.2429	5.2457
FXTN 07-49	PIBD0717C493	7.0000	6Y	3/31/2017	2157	5.91	300.000000	5.3800	3:28:32 PM	5.3933	5.7086	5.4211	5.4024
FXTN 20-01	PIBD2017D011	14.3750	6Y	4/24/2017	2181	5.98					5.7324	5.4528	5.4303
RTB 07-02	PIID0717H026	6.6250	6.5Y	8/19/2017	2298	6.30					5.8486	5.6072	5.5661
FXTN 10-44	PIBD1017H447	7.7500	6.5Y	8/23/2017	2302	6.31	13.122000	5.6750	11:10:23 AM	5.6750	5.8526	5.6125	5.5708
FXTN 07-50	PIBD0717J502	5.3750	6.5Y	10/28/2017	2368	6.49	56.037000	5.6500	3:23:38 PM	5.6392	5.9182	5.6996	5.6474
FXTN 10-45 *	PIBD1018A451	5.8750	7Y	1/31/2018	2463	6.75	241.700000	5.8000	3:41:29 PM	5.7577	6.0125	5.8250	5.7577
FXTN 10-47	PIBD1018K478	8.8750	8Y	11/20/2018	2756	7.55					6.1240	5.9560	5.8992
FXTN 10-48	PIBD1019B485	7.8750	8Y	2/19/2019	2847	7.80	200.000000	5.9000	4:06:03 PM	5.8812	6.1586	5.9967	5.9432
FXTN 10-50	PIBD1020B508	7.7500	9Y	2/18/2020	3211	8.80					6.2970	6.1594	6.1190
RTB 10-01	PIID1020H015	7.2500	9.5Y	8/19/2020	3394	9.30	5.100000	6.4000	3:43:02 PM	6.4020	6.3666	6.2412	6.2075
FXTN 10-51	PIBD1020I510	6.1250	9.5Y	9/16/2020	3422	9.38					6.3773	6.2538	6.2210
FXTN 10-52	PIBD1020L525	5.8750	10Y	12/16/2020	3513	9.62	21.650000	6.0200	2:56:51 PM	6.0382	6.4119	6.2944	6.2649
RTB 10-02	PIID1021C027	7.3750	10Y	3/3/2021	3590	9.84	5,205.655000	6.2500	4:14:33 PM	6.3302	6.4412	6.3289	6.3021
FXTN 10-53 *	PIBD1021D531	6.5000	10Y	4/28/2021	3646	9.99	100.000000	6.3250	4:10:23 PM	6.3405	6.4625	6.3539	6.3292
FXTN 20-02	PIBD2022C021	15.0000	11Y	3/14/2022	3966	10.87					6.6140	6.5019	6.4794
FXTN 20-03	PIBD2022J033	12.7500	12Y	10/17/2022	4183	11.46					6.7167	6.6022	6.5812
FXTN 20-04	PIBD2023B048	13.0000	12Y	2/20/2023	4309	11.81					6.7764	6.6605	6.6404
FXTN 20-05	PIBD2023E054	11.8750	13Y	5/29/2023	4407	12.07					6.8228	6.7058	6.6864
FXTN 20-06	PIBD2023J068	11.3750	13Y	10/23/2023	4554	12.48					6.8924	6.7738	6.7553
FXTN 20-07	PIBD2024F075	12.3750	14Y	6/3/2024	4778	13.09					6.9984	6.8773	6.8605
FXTN 20-08	PIBD2024H086	12.8750	14Y	8/5/2024	4841	13.26					7.0283	6.9065	6.8900
FXTN 20-09	PIBD2024K091	13.7500	14Y	11/11/2024	4939	13.53					7.0746	6.9518	6.9360
FXTN 20-10	PIBD2025D103	12.1250	14Y	4/14/2025	5093	13.95					7.1476	7.0230	7.0083
FXTN 20-11	PIBD2025J116	12.1250	15Y	10/20/2025	5282	14.47					7.2370	7.1104	7.0970
FXTN 25-01	PIBD2525K015	18.2500	15Y	11/29/2025	5322	14.58					7.2560	7.1289	7.1158
FXTN 20-12	PIBD2026A122	10.2500	15Y	1/19/2026	5373	14.72					7.2801	7.1524	7.1397
FXTN 20-13	PIBD2026L139	8.0000	16Y	12/7/2026	5695	15.60					7.4326	7.3013	7.2908
FXTN 20-14	PIBD2027I140	8.6250	17Y	9/6/2027	5968	16.35					7.5618	7.4276	7.4190
FXTN 20-15	PIBD2028L151	9.5000	18Y	12/4/2028	6423	17.60					7.7772	7.6380	7.6325
FXTN 20-16	PIBD2030E166	8.7500	20Y	5/27/2030	6962	19.07					8.0324	7.8872	7.8855
FXTN 25-02	PIBD2530G029	12.5000	20Y	7/28/2030	7024	19.24					8.0618	7.9158	7.9146
FXTN 25-03 *	PIBD2531A032	11.2500	20Y	1/26/2031	7206	19.74					8.1479	8.0000	8.0000
FXTN 25-04	PIBD2531J042	9.3750	21Y	10/5/2031	7458	20.43					8.1229	7.9787	7.9775
FXTN 25-05	PIBD2532K057	8.5000	22Y	11/29/2032	7879	21.59					8.0812	7.9432	7.9399
FXTN 25-06	PIBD2534K062	9.2500	24Y	11/5/2034	8585	23.52					8.0111	7.8836	7.8769
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	8914	24.42	5.500000	7.8100	2:44:46 PM	7.8018	7.9785	7.8559	7.8475
FXTN 25-08 *	PIBD2535L086	8.1250	25Y	12/16/2035	8991	24.63	1,630.580000	7.8300	3:57:30 PM	7.8408	7.9708	7.8494	7.8407