

Interpolated Bonds
July 01, 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 07-37	PIBD0711G376	12.0000	<1M	7/22/2011	18	0.05					4.0841	4.0278	4.0278
RTB 03-06	PIID0311G065	8.5000	<1M	7/31/2011	27	0.07					3.8639	3.7778	3.7778
SPTB 10-01	SPTB1011I016	15.5000	2M	9/20/2011	78	0.21					3.2419	2.9875	2.9865
FXTN 10-28	PIBD1011J288	16.5000	3M	10/11/2011	99	0.27					3.1093	2.8122	2.8109
FXTN 05-64	PIBD0511J642	7.2500	4M	10/19/2011	107	0.29					3.1165	2.8286	2.8273
RTB 05-05	PIID0511L054	5.8750	5M	12/6/2011	155	0.42	0.100000	3.1500	3:55:40 PM	3.1316	3.1598	2.9265	2.9260
FXTN 04-19	PIBD0411L191	5.8750	5M	12/13/2011	162	0.44					3.1661	2.9408	2.9404
FXTN 03-18	PIBD0312A182	5.8750	6M	1/8/2012	188	0.52					3.1896	2.9939	2.9938
SPTB 10-02	SPTB1012A021	14.0000	7M	1/31/2012	211	0.58					3.2090	3.0149	3.0119
FXTN 05-65	PIBD0512B658	5.7500	8M	2/21/2012	232	0.64					3.2266	3.0305	3.0244
FXTN 10-29	PIBD1012D291	13.0000	10M	4/25/2012	296	0.81					3.2800	3.0781	3.0625
FXTN 07-39	PIBD0712D395	11.5000	10M	4/28/2012	299	0.82					3.2826	3.0804	3.0643
RTB 05-06	PIID0512H067	7.1250	1.5Y	8/1/2012	394	1.08					3.4053	3.1965	3.1644
FXTN 07-40	PIBD0712H408	11.3750	1.5Y	8/18/2012	411	1.13					3.4406	3.2313	3.1956
RTB 03-07	PIID0312I070	5.2500	1.5Y	9/24/2012	448	1.23	200.000000	3.3000	11:13:05 AM	3.3000	3.5174	3.3069	3.2637
FXTN 10-30	PIBD1012J302	12.1250	1.5Y	10/17/2012	471	1.29					3.5651	3.3539	3.3060
FXTN 07-41	PIBD0712K413	10.5000	1.5Y	11/17/2012	502	1.38					3.6294	3.4172	3.3630
FXTN 07-42	PIBD0713A421	9.0000	2Y	1/5/2013	551	1.51					3.7311	3.5174	3.4531
FXTN 03-19	PIBD0313A199	5.2500	2Y	1/7/2013	553	1.52					3.7352	3.5215	3.4568
FXTN 07-43	PIBD0713C438	8.7500	2Y	3/3/2013	608	1.67					3.8494	3.6339	3.5580
FXTN 05-66	PIBD0513C664	6.6250	2Y	3/13/2013	618	1.69					3.8701	3.6543	3.5764
FXTN 10-31	PIBD1013C316	12.7500	2Y	3/27/2013	632	1.73					3.8992	3.6829	3.6021
FXTN 10-32	PIBD1013E320	11.7500	2Y	5/15/2013	681	1.87					4.0009	3.7830	3.6922
FXTN 07-44 *	PIBD0713F446	9.6250	2Y	6/29/2013	726	1.99					4.0942	3.8750	3.7750
RTB 05-07	PIID0513G075	9.0000	2.5Y	7/31/2013	758	2.08	0.100000	4.3750	3:56:28 PM	4.3750	4.1459	3.9345	3.8232
FXTN 10-33	PIBD1013J337	11.0000	2.5Y	10/9/2013	828	2.27					4.2590	4.0646	3.9286
FXTN 07-45	PIBD0713K457	7.1250	2.5Y	11/2/2013	852	2.33					4.2978	4.1092	3.9648
FXTN 05-67	PIBD0514A673	6.2500	3Y	1/27/2014	938	2.57	50.546000	4.2000	3:45:26 PM	4.1801	4.4368	4.2691	4.0943
FXTN 10-34 *	PIBD1014C341	12.3750	3Y	3/25/2014	995	2.73					4.5288	4.3750	4.1801
FXTN 10-35	PIBD1014G356	12.7500	3.5Y	7/15/2014	1107	3.03					4.6668	4.4809	4.3192
RTB 05-08	PIID0514I080	6.2500	3.5Y	9/24/2014	1178	3.23	156.694000	4.6000	3:38:40 PM	4.4490	4.7543	4.5480	4.4073
FXTN 07-46	PIBD0714J466	6.5000	3.5Y	10/4/2014	1188	3.25	400.000000	4.4500	3:15:00 PM	4.5168	4.7666	4.5575	4.4197
SPTB 10-03	SPTB1014J037	12.2500	3.5Y	10/14/2014	1198	3.28					4.7790	4.5670	4.4321
FXTN 10-36	PIBD1015B367	12.3750	4Y	2/24/2015	1331	3.65					4.9428	4.6927	4.5972
FXTN 05-68	PIBD0515E685	6.3750	4Y	5/13/2015	1409	3.86	2,501.342000	4.6500	2:56:35 PM	4.7113	5.0389	4.7665	4.6940
FXTN 07-47 *	PIBD0715E477	8.3750	4Y	5/22/2015	1418	3.88	450.000000	4.6250	3:07:20 PM	4.6711	5.0500	4.7750	4.7052
RTB 05-09	PIID0515H097	5.8750	4.5Y	8/19/2015	1507	4.13	9.000000	4.9000	3:43:34 PM	4.9998	5.1022	4.8141	4.7246
FXTN 10-37	PIBD1015H370	11.8750	4.5Y	8/25/2015	1513	4.15					5.1057	4.8168	4.7259
FXTN 05-69	PIBD0515K697	4.6250	4.5Y	11/25/2015	1605	4.40	400.000000	4.7000	2:59:49 PM	4.7562	5.1597	4.8573	4.7459
FXTN 10-38	PIBD1015L384	10.1250	4.5Y	12/15/2015	1625	4.45					5.1714	4.8661	4.7502
FXTN 10-39	PIBD1016A393	9.2500	5Y	1/12/2016	1653	4.53					5.1878	4.8784	4.7563
FXTN 07-48	PIBD0716A488	7.0000	5Y	1/27/2016	1668	4.57	1,969.035000	4.7850	4:02:51 PM	4.7784	5.1966	4.8850	4.7596
RTB 05-10	PIID0516C107	6.0000	5Y	3/3/2016	1704	4.67	100.000000	4.8000	2:56:57 PM	4.8000	5.2177	4.9008	4.7674
FXTN 10-40	PIBD1016C407	7.5000	5Y	3/30/2016	1731	4.74					5.2336	4.9127	4.7733

Interpolated Bonds
July 01, 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 10-41 *	PIBD1016D416	7.0000	5Y	4/27/2016	1759	4.82					5.2500	4.9250	4.7794
FXTN 10-42	PIBD1016I420	9.1250	5.5Y	9/4/2016	1889	5.18	15,327.000000	4.9500	3:56:25 PM	4.9958	5.3730	5.0754	4.9525
RTB 07-01	PIID0716I018	7.0000	5.5Y	9/24/2016	1909	5.23	161.210000	6.1500	3:54:52 PM	5.0252	5.3919	5.0985	4.9791
FXTN 10-43	PIBD1016K436	6.2500	5.5Y	11/16/2016	1962	5.38					5.4421	5.1598	5.0497
FXTN 07-49	PIBD0717C493	7.0000	6Y	3/31/2017	2097	5.75	8,801.777000	5.2100	4:06:24 PM	5.2267	5.5699	5.3160	5.2294
FXTN 20-01	PIBD2017D011	14.3750	6Y	4/24/2017	2121	5.81					5.5926	5.3438	5.2613
RTB 07-02	PIID0717H026	6.6250	6.5Y	8/19/2017	2238	6.13	2,210.000000	5.3775	4:00:38 PM	5.4172	5.7033	5.4791	5.4171
FXTN 10-44	PIBD1017H447	7.7500	6.5Y	8/23/2017	2242	6.14	800.000000	5.5000	11:48:34 AM	5.5000	5.7071	5.4838	5.4224
FXTN 07-50	PIBD0717J502	5.3750	6.5Y	10/28/2017	2308	6.32	33.339232	5.5000	10:22:56 AM	5.5000	5.7695	5.5601	5.5103
FXTN 10-45 *	PIBD1018A451	5.8750	7Y	1/31/2018	2403	6.58	5,000.000000	5.6000	3:58:24 PM	5.6368	5.8594	5.6700	5.6368
FXTN 10-47	PIBD1018K478	8.8750	7.5Y	11/20/2018	2696	7.39					6.0338	5.8211	5.7879
FXTN 10-48	PIBD1019B485	7.8750	8Y	2/19/2019	2787	7.64	3.625357	5.9000	10:22:09 AM	5.9000	6.0880	5.8680	5.8349
FXTN 10-50	PIBD1020B508	7.7500	9Y	2/18/2020	3151	8.63					6.3046	6.0557	6.0227
RTB 10-01	PIID1020H015	7.2500	9.5Y	8/19/2020	3334	9.13	688.554000	6.1500	2:56:32 PM	6.2039	6.4135	6.1501	6.1171
FXTN 10-51	PIBD1020I510	6.1250	9.5Y	9/16/2020	3362	9.21					6.4302	6.1645	6.1316
FXTN 10-52	PIBD1020L525	5.8750	9.5Y	12/16/2020	3453	9.46	29.840000	6.1700	3:55:38 PM	6.1500	6.4843	6.2114	6.1785
RTB 10-02	PIID1021C027	7.3750	10Y	3/3/2021	3530	9.67	3,445.687000	6.2000	3:54:25 PM	6.2196	6.5301	6.2511	6.2182
FXTN 10-53 *	PIBD1021D531	6.5000	10Y	4/28/2021	3586	9.82	1,400.000000	6.3000	3:43:42 PM	6.3150	6.5635	6.2800	6.2471
FXTN 20-02	PIBD2022C021	15.0000	11Y	3/14/2022	3906	10.70					6.7113	6.4436	6.4137
FXTN 20-03	PIBD2022J033	12.7500	12Y	10/17/2022	4123	11.30					6.8115	6.5545	6.5266
FXTN 20-04	PIBD2023B048	13.0000	12Y	2/20/2023	4249	11.64					6.8697	6.6189	6.5922
FXTN 20-05	PIBD2023E054	11.8750	12Y	5/29/2023	4347	11.91					6.9149	6.6691	6.6432
FXTN 20-06	PIBD2023J068	11.3750	13Y	10/23/2023	4494	12.31					6.9828	6.7442	6.7197
FXTN 20-07	PIBD2024F075	12.3750	13Y	6/3/2024	4718	12.93					7.0863	6.8587	6.8363
FXTN 20-08	PIBD2024H086	12.8750	14Y	8/5/2024	4781	13.10					7.1154	6.8909	6.8691
FXTN 20-09	PIBD2024K091	13.7500	14Y	11/11/2024	4879	13.37					7.1606	6.9410	6.9201
FXTN 20-10	PIBD2025D103	12.1250	14Y	4/14/2025	5033	13.79					7.2318	7.0198	7.0002
FXTN 20-11	PIBD2025J116	12.1250	15Y	10/20/2025	5222	14.31					7.3191	7.1164	7.0986
FXTN 25-01	PIBD2525K015	18.2500	15Y	11/29/2025	5262	14.42					7.3375	7.1368	7.1194
FXTN 20-12	PIBD2026A122	10.2500	15Y	1/19/2026	5313	14.56					7.3611	7.1629	7.1460
FXTN 20-13	PIBD2026L139	8.0000	16Y	12/7/2026	5635	15.44					7.5098	7.3275	7.3136
FXTN 20-14	PIBD2027I140	8.6250	17Y	9/6/2027	5908	16.19					7.6359	7.4671	7.4557
FXTN 20-15	PIBD2028L151	9.5000	18Y	12/4/2028	6363	17.43					7.8461	7.6997	7.6925
FXTN 20-16	PIBD2030E166	8.7500	19Y	5/27/2030	6902	18.91					8.0950	7.9753	7.9730
FXTN 25-02	PIBD2530G029	12.5000	20Y	7/28/2030	6964	19.08					8.1236	8.0070	8.0053
FXTN 25-03 *	PIBD2531A032	11.2500	20Y	1/26/2031	7146	19.58					8.2077	8.1000	8.1000
FXTN 25-04	PIBD2531J042	9.3750	21Y	10/5/2031	7398	20.27					8.2069	8.0869	8.0854
FXTN 25-05	PIBD2532K057	8.5000	22Y	11/29/2032	7819	21.42					8.2055	8.0651	8.0611
FXTN 25-06	PIBD2534K062	9.2500	24Y	11/5/2034	8525	23.36					8.2032	8.0285	8.0203
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	8854	24.26	61.353000	7.9500	3:41:25 PM	8.0102	8.2022	8.0115	8.0013
FXTN 25-08 *	PIBD2535L086	8.1250	25Y	12/16/2035	8931	24.47	131.285000	7.9500	3:49:25 PM	7.9906	8.2019	8.0075	7.9968