

## Interpolated Bonds

July 12, 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	9	0.02					4.2937	4.2647	4.2647
RTB 03-06	PIID0311G065	8.5000	<1M	7/31/2011	18	0.05	62.400000	3.5750	3:48:22 PM	3.5636	4.0615	4.0000	4.0000
SPTB 10-01	SPTB1011I016	15.5000	2M	9/20/2011	69	0.19					3.3837	2.8762	2.8785
FXTN 10-28	PIBD1011J288	16.5000	3M	10/11/2011	90	0.25					3.2359	2.4909	2.4946
FXTN 05-64	PIBD0511J642	7.2500	3M	10/19/2011	98	0.27	2.500000	3.1000	3:29:29 PM	3.1000	3.2380	2.4935	2.4970
RTB 05-05	PIID0511L054	5.8750	5M	12/6/2011	146	0.40					3.3011	2.6374	2.6383
FXTN 04-19	PIBD0411L191	5.8750	5M	12/13/2011	153	0.42					3.3103	2.6584	2.6589
FXTN 03-18	PIBD0312A182	5.8750	6M	1/8/2012	179	0.49					3.3445	2.7363	2.7354
SPTB 10-02	SPTB1012A021	14.0000	7M	1/31/2012	202	0.55					3.3661	2.8172	2.8163
FXTN 05-65	PIBD0512B658	5.7500	8M	2/21/2012	223	0.61	10.000000	3.0750	3:17:44 PM	3.0750	3.3847	2.8928	2.8920
FXTN 10-29	PIBD1012D291	13.0000	10M	4/25/2012	287	0.79					3.4412	3.1230	3.1226
FXTN 07-39	PIBD0712D395	11.5000	10M	4/28/2012	290	0.79	55.820000	3.1000	3:39:45 PM	3.1000	3.4439	3.1338	3.1334
RTB 05-06	PIID0512H067	7.1250	1.5Y	8/1/2012	385	1.05	2.499842	3.1150	3:39:10 PM	3.1150	3.5326	3.4045	3.4045
FXTN 07-40	PIBD0712H408	11.3750	1.5Y	8/18/2012	402	1.10					3.5515	3.4081	3.4081
RTB 03-07	PIID0312I070	5.2500	1.5Y	9/24/2012	439	1.20	167.653000	3.2100	2:14:06 PM	3.1619	3.5927	3.4159	3.4159
FXTN 10-30	PIBD1012J302	12.1250	1.5Y	10/17/2012	462	1.27					3.6183	3.4208	3.4208
FXTN 07-41	PIBD0712K413	10.5000	1.5Y	11/17/2012	493	1.35					3.6527	3.4274	3.4274
FXTN 07-42	PIBD0713A421	9.0000	1.5Y	1/5/2013	542	1.48					3.7072	3.4378	3.4378
FXTN 03-19	PIBD0313A199	5.2500	1.5Y	1/7/2013	544	1.49					3.7095	3.4382	3.4382
FXTN 07-43	PIBD0713C438	8.7500	2Y	3/3/2013	599	1.64	100.000000	3.4750	10:43:52 AM	3.4750	3.7707	3.4499	3.4499
FXTN 05-66	PIBD0513C664	6.6250	2Y	3/13/2013	609	1.67					3.7818	3.4521	3.4521
FXTN 10-31	PIBD1013C316	12.7500	2Y	3/27/2013	623	1.71					3.7974	3.4550	3.4550
FXTN 10-32	PIBD1013E320	11.7500	2Y	5/15/2013	672	1.84					3.8519	3.4654	3.4654
FXTN 07-44 *	PIBD0713F446	9.6250	2Y	6/29/2013	717	1.96					3.9019	3.4750	3.4750
RTB 05-07	PIID0513G075	9.0000	2.5Y	7/31/2013	749	2.05	2.520000	3.8048	10:08:23 AM	3.8048	3.9486	3.5404	3.5460
FXTN 10-33	PIBD1013J337	11.0000	2.5Y	10/9/2013	819	2.24					4.0507	3.6836	3.7013
FXTN 07-45	PIBD0713K457	7.1250	2.5Y	11/2/2013	843	2.31					4.0857	3.7326	3.7545
FXTN 05-67	PIBD0514A673	6.2500	3Y	1/27/2014	929	2.55	805.817400	4.1250	4:07:20 PM	4.0717	4.2111	3.9085	3.9452
FXTN 10-34 *	PIBD1014C341	12.3750	3Y	3/25/2014	986	2.70					4.2942	4.0250	4.0717
FXTN 10-35	PIBD1014G356	12.7500	3.5Y	7/15/2014	1098	3.01					4.4694	4.2302	4.2430
RTB 05-08	PIID0514I080	6.2500	3.5Y	9/24/2014	1169	3.20	90.660000	4.3250	3:54:26 PM	4.3627	4.5804	4.3603	4.3515
FXTN 07-46	PIBD0714J466	6.5000	3.5Y	10/4/2014	1179	3.23	2,326.000000	4.4500	3:50:27 PM	4.4223	4.5961	4.3786	4.3668
SPTB 10-03	SPTB1014J037	12.2500	3.5Y	10/14/2014	1189	3.26					4.6117	4.3969	4.3821
FXTN 10-36	PIBD1015B367	12.3750	4Y	2/24/2015	1322	3.62	31.000000	4.6475	2:42:48 PM	4.6475	4.8197	4.6406	4.5855
FXTN 05-68	PIBD0515E685	6.3750	4Y	5/13/2015	1400	3.84					4.9417	4.7835	4.7048
FXTN 07-47 *	PIBD0715E477	8.3750	4Y	5/22/2015	1409	3.86	70.000000	4.7500	3:39:28 PM	4.7500	4.9558	4.8000	4.7185
RTB 05-09	PIID0515H097	5.8750	4.5Y	8/19/2015	1498	4.10	98.817200	4.6750	3:39:52 PM	4.6702	4.9779	4.7701	4.7198
FXTN 10-37	PIBD1015H370	11.8750	4.5Y	8/25/2015	1504	4.12					4.9793	4.7680	4.7198
FXTN 05-69	PIBD0515K697	4.6250	4.5Y	11/25/2015	1596	4.37	47.095000	4.7125	3:58:11 PM	4.7044	5.0022	4.7371	4.7211
FXTN 10-38	PIBD1015L384	10.1250	4.5Y	12/15/2015	1616	4.43					5.0071	4.7304	4.7214
FXTN 10-39	PIBD1016A393	9.2500	4.5Y	1/12/2016	1644	4.50					5.0141	4.7209	4.7217
FXTN 07-48	PIBD0716A488	7.0000	5Y	1/27/2016	1659	4.55	1,785.090000	4.8000	4:08:30 PM	4.7247	5.0178	4.7159	4.7219
RTB 05-10	PIID0516C107	6.0000	5Y	3/3/2016	1695	4.64	149.535750	4.7425	3:27:29 PM	4.7043	5.0267	4.7038	4.7224
FXTN 10-40	PIBD1016C407	7.5000	5Y	3/30/2016	1722	4.72	1.353000	4.8000	11:25:43 AM	4.8000	5.0334	4.6947	4.7228

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FXTN 10-41 *	PIBD1016D416	7.0000	5Y	4/27/2016	1750	4.79					5.0404	4.6853	4.7232
FXTN 10-42	PIBD1016I420	9.1250	5.5Y	9/4/2016	1880	5.15	2,119.000000	4.9450	4:06:30 PM	4.9209	5.2023	4.8901	4.8982
RTB 07-01	PIID0716I018	7.0000	5.5Y	9/24/2016	1900	5.21	17.131000	5.0475	3:26:51 PM	5.0320	5.2272	4.9216	4.9251
FXTN 10-43	PIBD1016K436	6.2500	5.5Y	11/16/2016	1953	5.35					5.2932	5.0051	4.9964
FXTN 07-49	PIBD0717C493	7.0000	6Y	3/31/2017	2088	5.72	100.000000	5.2250	11:09:17 AM	5.2250	5.4613	5.2179	5.1782
FXTN 20-01	PIBD2017D011	14.3750	6Y	4/24/2017	2112	5.79					5.4912	5.2557	5.2105
RTB 07-02	PIID0717H026	6.6250	6.5Y	8/19/2017	2229	6.11	31.150000	5.4625	2:32:06 PM	5.4604	5.6368	5.4400	5.3680
FXTN 10-44	PIBD1017H447	7.7500	6.5Y	8/23/2017	2233	6.12					5.6418	5.4463	5.3733
FXTN 07-50	PIBD0717J502	5.3750	6.5Y	10/28/2017	2299	6.30	25.000000	5.5500	11:21:54 AM	5.5500	5.7240	5.5503	5.4622
FXTN 10-45 *	PIBD1018A451	5.8750	7Y	1/31/2018	2394	6.56	1,002.901000	5.6000	4:07:28 PM	5.5901	5.8423	5.7000	5.5901
FXTN 10-47	PIBD1018K478	8.8750	7.5Y	11/20/2018	2687	7.36					6.0357	5.8981	5.7441
FXTN 10-48	PIBD1019B485	7.8750	8Y	2/19/2019	2778	7.61	55.700000	5.8500	3:39:34 PM	5.8583	6.0957	5.9597	5.7920
FXTN 10-50	PIBD1020B508	7.7500	9Y	2/18/2020	3142	8.61	2.357400	6.0000	11:31:41 AM	6.0572	6.3360	6.2058	5.9834
RTB 10-01	PIID1020H015	7.2500	9.5Y	8/19/2020	3325	9.11	73.790000	6.1575	2:41:26 PM	6.1526	6.4568	6.3296	6.0796
FXTN 10-51	PIBD1020I510	6.1250	9.5Y	9/16/2020	3353	9.19					6.4752	6.3485	6.0943
FXTN 10-52	PIBD1020L525	5.8750	9.5Y	12/16/2020	3444	9.44	5.000000	6.2200	11:15:53 AM	6.2200	6.5353	6.4101	6.1421
RTB 10-02	PIID1021C027	7.3750	10Y	3/3/2021	3521	9.65	164.070000	6.2600	3:51:11 PM	6.2120	6.5861	6.4621	6.1826
FXTN 10-53 *	PIBD1021D531	6.5000	10Y	4/28/2021	3577	9.80	0.150000	6.2900	9:17:51 AM	6.2900	6.6231	6.5000	6.2121
FXTN 20-02	PIBD2022C021	15.0000	11Y	3/14/2022	3897	10.68					6.7689	6.6483	6.3863
FXTN 20-03	PIBD2022J033	12.7500	12Y	10/17/2022	4114	11.27					6.8677	6.7489	6.5044
FXTN 20-04	PIBD2023B048	13.0000	12Y	2/20/2023	4240	11.62					6.9251	6.8073	6.5730
FXTN 20-05	PIBD2023E054	11.8750	12Y	5/29/2023	4338	11.88					6.9698	6.8527	6.6263
FXTN 20-06	PIBD2023J068	11.3750	13Y	10/23/2023	4485	12.29					7.0367	6.9208	6.7064
FXTN 20-07	PIBD2024F075	12.3750	13Y	6/3/2024	4709	12.90					7.1388	7.0247	6.8283
FXTN 20-08	PIBD2024H086	12.8750	14Y	8/5/2024	4772	13.07					7.1675	7.0539	6.8626
FXTN 20-09	PIBD2024K091	13.7500	14Y	11/11/2024	4870	13.34					7.2121	7.0993	6.9159
FXTN 20-10	PIBD2025D103	12.1250	14Y	4/14/2025	5024	13.76					7.2823	7.1707	6.9998
FXTN 20-11	PIBD2025J116	12.1250	15Y	10/20/2025	5213	14.28					7.3684	7.2583	7.1027
FXTN 25-01	PIBD2525K015	18.2500	15Y	11/29/2025	5253	14.39					7.3866	7.2768	7.1244
FXTN 20-12	PIBD2026A122	10.2500	15Y	1/19/2026	5304	14.53					7.4098	7.3004	7.1522
FXTN 20-13	PIBD2026L139	8.0000	16Y	12/7/2026	5626	15.41					7.5565	7.4497	7.3275
FXTN 20-14	PIBD2027I140	8.6250	17Y	9/6/2027	5899	16.16					7.6809	7.5762	7.4761
FXTN 20-15	PIBD2028L151	9.5000	18Y	12/4/2028	6354	17.41					7.8881	7.7871	7.7238
FXTN 20-16	PIBD2030E166	8.7500	19Y	5/27/2030	6893	18.88					8.1337	8.0369	8.0172
FXTN 25-02	PIBD2530G029	12.5000	20Y	7/28/2030	6955	19.05					8.1619	8.0656	8.0509
FXTN 25-03 *	PIBD2531A032	11.2500	20Y	1/26/2031	7137	19.55					8.2448	8.1500	8.1500
FXTN 25-04	PIBD2531J042	9.3750	21Y	10/5/2031	7389	20.24					8.2500	8.1441	8.1448
FXTN 25-05	PIBD2532K057	8.5000	22Y	11/29/2032	7810	21.40					8.2585	8.1343	8.1360
FXTN 25-06	PIBD2534K062	9.2500	24Y	11/5/2034	8516	23.33					8.2729	8.1178	8.1214
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	8845	24.23					8.2796	8.1102	8.1146
FXTN 25-08 *	PIBD2535L086	8.1250	25Y	12/16/2035	8922	24.44	1,927.760000	7.9500	3:35:43 PM	8.1130	8.2812	8.1084	8.1130