

Interpolated Bonds

July 13, 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	8	0.02					4.2998	4.2667	4.0061
RTB 03-06	PIID0311G065	8.5000	<1M	7/31/2011	17	0.05	19.025000	4.5000	3:45:14 PM	3.8342	4.0424	3.9667	3.3711
SPTB 10-01	SPTB1011I016	15.5000	2M	9/20/2011	68	0.19					3.3235	3.1571	2.6746
FXTN 10-28	PIBD1011J288	16.5000	3M	10/11/2011	89	0.24					3.1798	3.0071	2.9852
FXTN 05-64	PIBD0511J642	7.2500	3M	10/19/2011	97	0.27					3.1742	2.9680	2.9681
RTB 05-05	PIID0511L054	5.8750	5M	12/6/2011	145	0.40					3.1830	2.7485	2.7492
FXTN 04-19	PIBD0411L191	5.8750	5M	12/13/2011	152	0.42					3.1843	2.7165	2.7172
FXTN 03-18	PIBD0312A182	5.8750	6M	1/8/2012	178	0.49					3.1890	2.5976	2.5987
SPTB 10-02	SPTB1012A021	14.0000	7M	1/31/2012	201	0.55					3.2191	2.6502	2.6500
FXTN 05-65	PIBD0512B658	5.7500	8M	2/21/2012	222	0.61	916.115576	3.1250	11:56:44 AM	2.9254	3.2501	2.7199	2.7183
FXTN 10-29	PIBD1012D291	13.0000	10M	4/25/2012	286	0.78	8.766000	3.0625	9:33:35 AM	3.0625	3.3446	2.9321	2.9265
FXTN 07-39	PIBD0712D395	11.5000	10M	4/28/2012	289	0.79	26.635000	3.0643	9:34:26 AM	3.0643	3.3491	2.9421	2.9362
RTB 05-06	PIID0512H067	7.1250	1.5Y	8/1/2012	384	1.05	2.690000	3.0000	11:32:02 AM	3.1069	3.4851	3.2027	3.1927
FXTN 07-40	PIBD0712H408	11.3750	1.5Y	8/18/2012	401	1.10					3.5068	3.2150	3.2055
RTB 03-07	PIID0312I070	5.2500	1.5Y	9/24/2012	438	1.20	7.000000	3.1583	9:45:01 AM	3.2922	3.5539	3.2418	3.2334
FXTN 10-30	PIBD1012J302	12.1250	1.5Y	10/17/2012	461	1.26					3.5833	3.2584	3.2507
FXTN 07-41	PIBD0712K413	10.5000	1.5Y	11/17/2012	492	1.35					3.6228	3.2809	3.2741
FXTN 07-42	PIBD0713A421	9.0000	1.5Y	1/5/2013	541	1.48					3.6852	3.3163	3.3110
FXTN 03-19	PIBD0313A199	5.2500	1.5Y	1/7/2013	543	1.49					3.6878	3.3178	3.3125
FXTN 07-43	PIBD0713C438	8.7500	2Y	3/3/2013	598	1.64	302.695000	3.4429	9:34:18 AM	3.4429	3.7579	3.3575	3.3540
FXTN 05-66	PIBD0513C664	6.6250	2Y	3/13/2013	608	1.67					3.7707	3.3648	3.3615
FXTN 10-31	PIBD1013C316	12.7500	2Y	3/27/2013	622	1.70					3.7885	3.3749	3.3721
FXTN 10-32	PIBD1013E320	11.7500	2Y	5/15/2013	671	1.84					3.8510	3.4103	3.4090
FXTN 07-44 *	PIBD0713F446	9.6250	2Y	6/29/2013	716	1.96					3.9083	3.4429	3.4429
RTB 05-07	PIID0513G075	9.0000	2.5Y	7/31/2013	748	2.05	2.313586	3.9000	11:08:01 AM	3.9000	3.9666	3.5089	3.5090
FXTN 10-33	PIBD1013J337	11.0000	2.5Y	10/9/2013	818	2.24					4.0940	3.6531	3.6534
FXTN 07-45	PIBD0713K457	7.1250	2.5Y	11/2/2013	842	2.31					4.1377	3.7026	3.7030
FXTN 05-67	PIBD0514A673	6.2500	3Y	1/27/2014	928	2.54	2,724.861942	3.9750	3:33:08 PM	3.9982	4.2942	3.8799	3.8805
FXTN 10-34 *	PIBD1014C341	12.3750	3Y	3/25/2014	985	2.70					4.3979	3.9973	3.9982
FXTN 10-35	PIBD1014G356	12.7500	3.5Y	7/15/2014	1097	3.01					4.5993	4.2496	4.1972
RTB 05-08	PIID0514I080	6.2500	3.5Y	9/24/2014	1168	3.20	9.110000	4.4500	2:55:50 PM	4.4241	4.7269	4.4095	4.3234
FXTN 07-46	PIBD0714J466	6.5000	3.5Y	10/4/2014	1178	3.23					4.7449	4.4320	4.3412
SPTB 10-03	SPTB1014J037	12.2500	3.5Y	10/14/2014	1188	3.25					4.7628	4.4545	4.3590
FXTN 10-36	PIBD1015B367	12.3750	4Y	2/24/2015	1321	3.62	15.500000	4.7000	11:07:25 AM	4.7000	5.0019	4.7541	4.5954
FXTN 05-68	PIBD0515E685	6.3750	4Y	5/13/2015	1399	3.83					5.1422	4.9297	4.7340
FXTN 07-47 *	PIBD0715E477	8.3750	4Y	5/22/2015	1408	3.86	7.382000	5.1250	3:22:20 PM	4.9620	5.1583	4.9500	4.7500
RTB 05-09	PIID0515H097	5.8750	4.5Y	8/19/2015	1497	4.10	58.076500	5.1750	3:33:53 PM	4.7374	5.1812	4.9090	4.7510
FXTN 10-37	PIBD1015H370	11.8750	4.5Y	8/25/2015	1503	4.12					5.1827	4.9062	4.7511
FXTN 05-69	PIBD0515K697	4.6250	4.5Y	11/25/2015	1595	4.37					5.2063	4.8638	4.7521
FXTN 10-38	PIBD1015L384	10.1250	4.5Y	12/15/2015	1615	4.42	20.150000	4.8750	11:06:45 AM	4.8750	5.2114	4.8546	4.7523
FXTN 10-39	PIBD1016A393	9.2500	4.5Y	1/12/2016	1643	4.50					5.2186	4.8417	4.7526
FXTN 07-48	PIBD0716A488	7.0000	5Y	1/27/2016	1658	4.54	585.161651	4.7500	3:38:18 PM	4.7511	5.2225	4.8348	4.7528
RTB 05-10	PIID0516C107	6.0000	5Y	3/3/2016	1694	4.64	8.100000	5.1750	3:50:31 PM	4.9491	5.2317	4.8182	4.7532
FXTN 10-40	PIBD1016C407	7.5000	5Y	3/30/2016	1721	4.72					5.2386	4.8058	4.7535

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FXTN 10-41 *	PIBD1016D416	7.0000	5Y	4/27/2016	1749	4.79					5.2458	4.7929	4.7538
FXTN 10-42	PIBD1016I420	9.1250	5.5Y	9/4/2016	1879	5.15	2,718.364000	4.9100	2:40:23 PM	4.9672	5.3548	4.9558	4.9246
RTB 07-01	PIID0716I018	7.0000	5.5Y	9/24/2016	1899	5.20	2.557302	4.7500	9:20:00 AM	4.7500	5.3715	4.9809	4.9509
FXTN 10-43	PIBD1016K436	6.2500	5.5Y	11/16/2016	1952	5.35					5.4159	5.0473	5.0205
FXTN 07-49	PIBD0717C493	7.0000	6Y	3/31/2017	2087	5.72	32.500000	5.2500	11:00:36 AM	5.2192	5.5290	5.2165	5.1979
FXTN 20-01	PIBD2017D011	14.3750	6Y	4/24/2017	2111	5.78	0.622647	5.0000	9:20:32 AM	5.0000	5.5491	5.2466	5.2295
RTB 07-02	PIID0717H026	6.6250	6.5Y	8/19/2017	2228	6.10	5.742055	5.2500	2:03:26 PM	5.1803	5.6472	5.3932	5.3832
FXTN 10-44	PIBD1017H447	7.7500	6.5Y	8/23/2017	2232	6.12					5.6505	5.3982	5.3884
FXTN 07-50	PIBD0717J502	5.3750	6.5Y	10/28/2017	2298	6.30					5.7058	5.4809	5.4752
FXTN 10-45 *	PIBD1018A451	5.8750	7Y	1/31/2018	2393	6.56	600.000000	5.6000	10:39:42 AM	5.6000	5.7854	5.6000	5.6000
FXTN 10-47	PIBD1018K478	8.8750	7.5Y	11/20/2018	2686	7.36					5.9743	5.7579	5.7582
FXTN 10-48	PIBD1019B485	7.8750	8Y	2/19/2019	2777	7.61	81.136000	5.9500	2:22:49 PM	5.8324	6.0329	5.8069	5.8074
FXTN 10-50	PIBD1020B508	7.7500	9Y	2/18/2020	3141	8.61	110.000000	6.0104	9:39:46 AM	6.0104	6.2675	6.0030	6.0040
RTB 10-01	PIID1020H015	7.2500	9.5Y	8/19/2020	3324	9.11	23.128800	6.3000	12:10:10 PM	6.1618	6.3855	6.1016	6.1028
FXTN 10-51	PIBD1020I510	6.1250	9.5Y	9/16/2020	3352	9.18	622.000000	6.1212	9:41:52 AM	6.1212	6.4035	6.1167	6.1179
FXTN 10-52	PIBD1020L525	5.8750	9.5Y	12/16/2020	3443	9.43	4.000000	6.0800	11:26:59 AM	6.0800	6.4622	6.1657	6.1671
RTB 10-02	PIID1021C027	7.3750	10Y	3/3/2021	3520	9.64	5.230000	6.4000	2:25:20 PM	6.3177	6.5118	6.2072	6.2087
FXTN 10-53 *	PIBD1021D531	6.5000	10Y	4/28/2021	3576	9.80	244.840000	6.2000	9:52:19 AM	6.2372	6.5479	6.2374	6.2389
FXTN 20-02	PIBD2022C021	15.0000	11Y	3/14/2022	3896	10.67	3.987500	6.7500	3:19:34 PM	6.7500	6.6995	6.4079	6.4093
FXTN 20-03	PIBD2022J033	12.7500	12Y	10/17/2022	4113	11.27					6.8023	6.5236	6.5249
FXTN 20-04	PIBD2023B048	13.0000	12Y	2/20/2023	4239	11.61					6.8620	6.5908	6.5920
FXTN 20-05	PIBD2023E054	11.8750	12Y	5/29/2023	4337	11.88					6.9084	6.6430	6.6442
FXTN 20-06	PIBD2023J068	11.3750	13Y	10/23/2023	4484	12.28					6.9780	6.7214	6.7225
FXTN 20-07	PIBD2024F075	12.3750	13Y	6/3/2024	4708	12.90					7.0841	6.8408	6.8418
FXTN 20-08	PIBD2024H086	12.8750	14Y	8/5/2024	4771	13.07					7.1139	6.8744	6.8754
FXTN 20-09	PIBD2024K091	13.7500	14Y	11/11/2024	4869	13.34					7.1604	6.9266	6.9276
FXTN 20-10	PIBD2025D103	12.1250	14Y	4/14/2025	5023	13.76					7.2333	7.0087	7.0096
FXTN 20-11	PIBD2025J116	12.1250	15Y	10/20/2025	5212	14.28					7.3228	7.1094	7.1103
FXTN 25-01	PIBD2525K015	18.2500	15Y	11/29/2025	5252	14.39					7.3418	7.1308	7.1316
FXTN 20-12	PIBD2026A122	10.2500	15Y	1/19/2026	5303	14.53					7.3659	7.1579	7.1587
FXTN 20-13	PIBD2026L139	8.0000	16Y	12/7/2026	5625	15.41					7.5185	7.3296	7.3302
FXTN 20-14	PIBD2027I140	8.6250	17Y	9/6/2027	5898	16.16					7.6478	7.4751	7.4756
FXTN 20-15	PIBD2028L151	9.5000	18Y	12/4/2028	6353	17.41					7.8633	7.7176	7.7180
FXTN 20-16	PIBD2030E166	8.7500	19Y	5/27/2030	6892	18.88					8.1186	8.0049	8.0050
FXTN 25-02	PIBD2530G029	12.5000	20Y	7/28/2030	6954	19.05					8.1480	8.0380	8.0381
FXTN 25-03 *	PIBD2531A032	11.2500	20Y	1/26/2031	7136	19.55					8.2342	8.1350	8.1350
FXTN 25-04	PIBD2531J042	9.3750	21Y	10/5/2031	7388	20.24					8.2385	8.1270	8.1276
FXTN 25-05	PIBD2532K057	8.5000	22Y	11/29/2032	7809	21.39					8.2458	8.1137	8.1153
FXTN 25-06	PIBD2534K062	9.2500	24Y	11/5/2034	8515	23.33					8.2580	8.0913	8.0947
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	8844	24.23					8.2637	8.0809	8.0851
FXTN 25-08 *	PIBD2535L086	8.1250	25Y	12/16/2035	8921	24.44	305.041000	8.1000	3:22:57 PM	8.0828	8.2650	8.0785	8.0828