

## Interpolated Bonds

July 22, 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
RTB 03-06	PIID0311G065	8.5000	<1M	7/31/2011	6	0.02	160.908000	5.0000	3:22:05 PM	3.5401	4.3139	4.2917	4.2307
SPTB 10-01	SPTB1011I016	15.5000	2M	9/20/2011	57	0.16					3.0241	2.8730	2.5732
FXTN 10-28	PIBD1011J288	16.5000	2M	10/11/2011	78	0.21					2.8811	2.7397	2.5863
FXTN 05-64	PIBD0511J642	7.2500	3M	10/19/2011	86	0.24					2.8265	2.6889	2.5913
RTB 05-05	PIID0511L054	5.8750	5M	12/6/2011	134	0.37					2.7744	2.6347	2.6347
FXTN 04-19	PIBD0411L191	5.8750	5M	12/13/2011	141	0.39					2.7833	2.6418	2.6418
FXTN 03-18	PIBD0312A182	5.8750	5M	1/8/2012	167	0.46					2.8164	2.6684	2.6684
SPTB 10-02	SPTB1012A021	14.0000	6M	1/31/2012	190	0.52					2.8456	2.6918	2.6918
FXTN 05-65	PIBD0512B658	5.7500	7M	2/21/2012	211	0.58					2.8912	2.7380	2.7380
FXTN 10-29	PIBD1012D291	13.0000	9M	4/25/2012	275	0.75					3.0654	2.9250	2.9250
FXTN 07-39	PIBD0712D395	11.5000	9M	4/28/2012	278	0.76					3.0736	2.9338	2.9338
RTB 05-06	PIID0512H067	7.1250	1.5Y	8/1/2012	373	1.02					3.3043	3.1708	3.1708
FXTN 07-40	PIBD0712H408	11.3750	1.5Y	8/18/2012	390	1.07					3.3280	3.1877	3.1877
RTB 03-07	PIID0312I070	5.2500	1.5Y	9/24/2012	427	1.17	411.000000	3.1500	2:28:52 PM	3.1508	3.3796	3.2244	3.2244
FXTN 10-30	PIBD1012J302	12.1250	1.5Y	10/17/2012	450	1.23					3.4117	3.2472	3.2472
FXTN 07-41	PIBD0712K413	10.5000	1.5Y	11/17/2012	481	1.32					3.4549	3.2779	3.2779
FXTN 07-42	PIBD0713A421	9.0000	1.5Y	1/5/2013	530	1.45					3.5232	3.3265	3.3265
FXTN 03-19	PIBD0313A199	5.2500	1.5Y	1/7/2013	532	1.46	4.500000	3.6000	3:03:23 PM	3.6000	3.5260	3.3285	3.3285
FXTN 07-43	PIBD0713C438	8.7500	2Y	3/3/2013	587	1.61					3.6027	3.3830	3.3830
FXTN 05-66	PIBD0513C664	6.6250	2Y	3/13/2013	597	1.64					3.6167	3.3929	3.3929
FXTN 10-31	PIBD1013C316	12.7500	2Y	3/27/2013	611	1.67					3.6362	3.4068	3.4068
FXTN 10-32	PIBD1013E320	11.7500	2Y	5/15/2013	660	1.81					3.7045	3.4554	3.4554
FXTN 07-44 *	PIBD0713F446	9.6250	2Y	6/29/2013	705	1.93					3.7673	3.5000	3.5000
RTB 05-07	PIID0513G075	9.0000	2.5Y	7/31/2013	737	2.02					3.8151	3.5420	3.5420
FXTN 10-33	PIBD1013J337	11.0000	2.5Y	10/9/2013	807	2.21					3.9197	3.6339	3.6339
FXTN 07-45	PIBD0713K457	7.1250	2.5Y	11/2/2013	831	2.28	15.000000	4.4000	8:46:05 AM	4.4000	3.9556	3.6654	3.6654
FXTN 05-67	PIBD0514A673	6.2500	3Y	1/27/2014	917	2.51	127.000000	4.0000	2:36:02 PM	4.0000	4.0840	3.7782	3.7782
FXTN 10-34	PIBD1014C341	12.3750	3Y	3/25/2014	974	2.67					4.1692	3.8530	3.8530
FXTN 10-35 *	PIBD1014G356	12.7500	3Y	7/15/2014	1086	2.98					4.3365	4.0000	4.0000
RTB 05-08	PIID0514I080	6.2500	3.5Y	9/24/2014	1157	3.17					4.4289	4.0982	4.0976
FXTN 07-46	PIBD0714J466	6.5000	3.5Y	10/4/2014	1167	3.20					4.4419	4.1121	4.1114
SPTB 10-03	SPTB1014J037	12.2500	3.5Y	10/14/2014	1177	3.22					4.4549	4.1259	4.1252
FXTN 10-36	PIBD1015B367	12.3750	4Y	2/24/2015	1310	3.59					4.6280	4.3099	4.3081
FXTN 05-68	PIBD0515E685	6.3750	4Y	5/13/2015	1388	3.80					4.7295	4.4179	4.4153
FXTN 07-47	PIBD0715E477	8.3750	4Y	5/22/2015	1397	3.83					4.7412	4.4303	4.4277
FXTN 04-20 *	PIBD0415G203	4.8750	4Y	7/21/2015	1457	3.99	8,049.006000	4.5500	3:48:47 PM	4.5102	4.8192	4.5133	4.5102
RTB 05-09	PIID0515H097	5.8750	4.5Y	8/19/2015	1486	4.07					4.8317	4.5202	4.5190
FXTN 10-37	PIBD1015H370	11.8750	4.5Y	8/25/2015	1492	4.09					4.8342	4.5216	4.5209
FXTN 05-69	PIBD0515K697	4.6250	4.5Y	11/25/2015	1584	4.34					4.8736	4.5433	4.5488
FXTN 10-38	PIBD1015L384	10.1250	4.5Y	12/15/2015	1604	4.39					4.8822	4.5480	4.5549
FXTN 10-39	PIBD1016A393	9.2500	4.5Y	1/12/2016	1632	4.47					4.8942	4.5546	4.5634
FXTN 07-48	PIBD0716A488	7.0000	5Y	1/27/2016	1647	4.51	56.250000	4.8000	11:50:06 AM	4.5776	4.9006	4.5582	4.5680
RTB 05-10	PIID0516C107	6.0000	5Y	3/3/2016	1683	4.61	1.700000	5.0000	2:42:54 PM	5.1908	4.9161	4.5667	4.5789
FXTN 10-40	PIBD1016C407	7.5000	5Y	3/30/2016	1710	4.68					4.9276	4.5730	4.5871

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FXTN 10-41 *	PIBD1016D416	7.0000	5Y	4/27/2016	1738	4.76					4.9396	4.5796	4.5956
FXTN 10-42	PIBD1016I420	9.1250	5.5Y	9/4/2016	1868	5.12	0.420000	5.0000	10:50:32 AM	5.0000	5.0527	4.7332	4.7450
RTB 07-01	PIID0716I018	7.0000	5.5Y	9/24/2016	1888	5.17	17.390000	5.0000	2:43:23 PM	5.0000	5.0701	4.7568	4.7680
FXTN 10-43	PIBD1016K436	6.2500	5.5Y	11/16/2016	1941	5.32	4.000000	5.7500	11:51:11 AM	5.7500	5.1161	4.8195	4.8289
FXTN 07-49	PIBD0717C493	7.0000	6Y	3/31/2017	2076	5.69	1,300.000000	5.1350	9:05:07 AM	5.1154	5.2335	4.9789	4.9840
FXTN 20-01	PIBD2017D011	14.3750	6Y	4/24/2017	2100	5.75					5.2544	5.0073	5.0116
RTB 07-02	PIID0717H026	6.6250	6.5Y	8/19/2017	2217	6.07	5.600000	5.5500	10:30:50 AM	5.5500	5.3561	5.1455	5.1460
FXTN 10-44	PIBD1017H447	7.7500	6.5Y	8/23/2017	2221	6.08					5.3596	5.1503	5.1506
FXTN 07-50	PIBD0717J502	5.3750	6.5Y	10/28/2017	2287	6.27	14.298143	5.3750	10:49:24 AM	5.3750	5.4170	5.2282	5.2264
FXTN 10-45 *	PIBD1018A451	5.8750	7Y	1/31/2018	2382	6.53	24,232.861000	5.3250	3:45:51 PM	5.3356	5.4996	5.3405	5.3356
FXTN 10-47	PIBD1018K478	8.8750	7.5Y	11/20/2018	2675	7.33					5.7255	5.5321	5.5282
FXTN 10-48	PIBD1019B485	7.8750	8Y	2/19/2019	2766	7.58	12.300000	5.8500	2:56:47 PM	5.8686	5.7956	5.5916	5.5880
FXTN 10-50	PIBD1020B508	7.7500	9Y	2/18/2020	3130	8.58					6.0762	5.8296	5.8273
RTB 10-01	PIID1020H015	7.2500	9.5Y	8/19/2020	3313	9.08	22.000000	6.0000	11:23:17 AM	6.0000	6.2173	5.9492	5.9476
FXTN 10-51	PIBD1020I510	6.1250	9.5Y	9/16/2020	3341	9.15	100.000000	5.9850	10:13:33 AM	5.9850	6.2389	5.9676	5.9661
FXTN 10-52	PIBD1020L525	5.8750	9.5Y	12/16/2020	3432	9.40	2.924892	5.9750	10:48:49 AM	5.9835	6.3090	6.0271	6.0259
RTB 10-02	PIID1021C027	7.3750	10Y	3/3/2021	3509	9.61	14.700000	6.0500	10:45:37 AM	6.0500	6.3684	6.0774	6.0765
FXTN 10-53 *	PIBD1021D531	6.5000	10Y	4/28/2021	3565	9.77	1,971.220000	6.1000	11:34:14 AM	6.1138	6.4115	6.1140	6.1133
FXTN 10-54	PIBD1022G545	6.3750	10.5Y	1/19/2022	3831	10.50	3,377.312656	6.1600	3:52:52 PM	6.1316	6.5285	6.2443	6.2449
FXTN 20-02	PIBD2022C021	15.0000	11Y	3/14/2022	3885	10.64					6.5523	6.2707	6.2716
FXTN 20-03	PIBD2022J033	12.7500	12Y	10/17/2022	4102	11.24					6.6477	6.3770	6.3790
FXTN 20-04	PIBD2023B048	13.0000	12Y	2/20/2023	4228	11.58					6.7031	6.4386	6.4413
FXTN 20-05	PIBD2023E054	11.8750	12Y	5/29/2023	4326	11.85					6.7462	6.4866	6.4898
FXTN 20-06	PIBD2023J068	11.3750	13Y	10/23/2023	4473	12.25					6.8109	6.5586	6.5625
FXTN 20-07	PIBD2024F075	12.3750	13Y	6/3/2024	4697	12.87					6.9094	6.6683	6.6733
FXTN 20-08	PIBD2024H086	12.8750	14Y	8/5/2024	4760	13.04					6.9371	6.6991	6.7045
FXTN 20-09	PIBD2024K091	13.7500	14Y	11/11/2024	4858	13.31					6.9802	6.7471	6.7530
FXTN 20-10	PIBD2025D103	12.1250	14Y	4/14/2025	5012	13.73					7.0480	6.8225	6.8292
FXTN 20-11	PIBD2025J116	12.1250	15Y	10/20/2025	5201	14.25					7.1311	6.9150	6.9227
FXTN 25-01	PIBD2525K015	18.2500	15Y	11/29/2025	5241	14.36					7.1487	6.9346	6.9425
FXTN 20-12	PIBD2026A122	10.2500	15Y	1/19/2026	5292	14.50					7.1711	6.9596	6.9677
FXTN 20-13	PIBD2026L139	8.0000	16Y	12/7/2026	5614	15.38					7.3127	7.1172	7.1270
FXTN 20-14	PIBD2027I140	8.6250	17Y	9/6/2027	5887	16.13					7.4328	7.2509	7.2621
FXTN 20-15	PIBD2028L151	9.5000	18Y	12/4/2028	6342	17.38					7.6329	7.4737	7.4872
FXTN 20-16	PIBD2030E166	8.7500	19Y	5/27/2030	6881	18.85					7.8700	7.7376	7.7538
FXTN 25-02	PIBD2530G029	12.5000	20Y	7/28/2030	6943	19.02					7.8973	7.7679	7.7845
FXTN 25-03	PIBD2531A032	11.2500	20Y	1/26/2031	7125	19.52					7.9773	7.8571	7.8745
FXTN 20-17 *	PIBD2031G171	8.0000	20Y	7/19/2031	7299	20.00	22,926.850899	7.9250	4:14:49 PM	7.9606	8.0538	7.9422	7.9606
FXTN 25-04	PIBD2531J042	9.3750	21Y	10/5/2031	7377	20.21					8.0566	7.9469	7.9634
FXTN 25-05	PIBD2532K057	8.5000	22Y	11/29/2032	7798	21.36					8.0714	7.9721	7.9783
FXTN 25-06	PIBD2534K062	9.2500	24Y	11/5/2034	8504	23.30					8.0961	8.0143	8.0034
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	8833	24.20					8.1077	8.0340	8.0151
FXTN 25-08 *	PIBD2535L086	8.1250	25Y	12/16/2035	8910	24.41	512.750000	8.0000	3:23:54 PM	8.0178	8.1104	8.0386	8.0178