

## Interpolated Bonds

July 29, 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
SPTB 10-01	SPTB1011016	15.5000	2M	9/20/2011	50	0.14					3.0745	2.9625	2.9625
FXTN 10-28	PIBD1011J288	16.5000	2M	10/11/2011	71	0.19					2.8221	2.7000	2.7000
FXTN 05-64	PIBD0511J642	7.2500	2M	10/19/2011	79	0.22					2.7260	2.6000	2.6000
RTB 05-05	PIID0511L054	5.8750	4M	12/6/2011	127	0.35	5.500000	3.0000	11:33:57 AM	2.9732	2.6276	2.5117	2.5055
FXTN 04-19	PIBD0411L191	5.8750	5M	12/13/2011	134	0.37					2.6420	2.5296	2.5221
FXTN 03-18	PIBD0312A182	5.8750	5M	1/8/2012	160	0.44					2.6955	2.5959	2.5837
SPTB 10-02	SPTB1012A021	14.0000	6M	1/31/2012	183	0.50					2.7428	2.6546	2.6382
FXTN 05-65	PIBD0512B658	5.7500	7M	2/21/2012	204	0.56					2.7995	2.7109	2.6924
FXTN 10-29	PIBD1012D291	13.0000	9M	4/25/2012	268	0.73					2.9979	2.8875	2.8661
FXTN 07-39	PIBD0712D395	11.5000	9M	4/28/2012	271	0.74					3.0072	2.8958	2.8742
RTB 05-06	PIID0512H067	7.1250	1Y	8/1/2012	366	1.00	9.400000	3.0500	8:51:48 AM	3.0500	3.2654	3.1205	3.1017
FXTN 07-40	PIBD0712H408	11.3750	1.5Y	8/18/2012	383	1.05					3.2887	3.1370	3.1232
RTB 03-07	PIID0312I070	5.2500	1.5Y	9/24/2012	420	1.15	155.250000	3.5000	3:21:29 PM	3.4709	3.3396	3.1731	3.1702
FXTN 10-30	PIBD1012J302	12.1250	1.5Y	10/17/2012	443	1.21					3.3712	3.1955	3.1994
FXTN 07-41	PIBD0712K413	10.5000	1.5Y	11/17/2012	474	1.30					3.4137	3.2256	3.2388
FXTN 07-42	PIBD0713A421	9.0000	1.5Y	1/5/2013	523	1.43					3.4810	3.2734	3.3010
FXTN 03-19	PIBD0313A199	5.2500	1.5Y	1/7/2013	525	1.44					3.4838	3.2753	3.3035
FXTN 07-43	PIBD0713C438	8.7500	2Y	3/3/2013	580	1.59	348.140000	3.5500	3:29:22 PM	3.5499	3.5593	3.3289	3.3733
FXTN 05-66	PIBD0513C664	6.6250	2Y	3/13/2013	590	1.62					3.5731	3.3386	3.3860
FXTN 10-31	PIBD1013C316	12.7500	2Y	3/27/2013	604	1.65					3.5923	3.3523	3.4038
FXTN 10-32	PIBD1013E320	11.7500	2Y	5/15/2013	653	1.79					3.6596	3.4000	3.4660
FXTN 07-44	PIBD0713F446	9.6250	2Y	6/29/2013	698	1.91					3.7214	3.4438	3.5231
RTB 05-07 *	PIID0513G075	9.0000	2Y	7/31/2013	730	2.00	8.900000	4.3250	12:06:37 PM	4.1050	3.7654	3.4750	3.5638
FXTN 10-33	PIBD1013J337	11.0000	2.5Y	10/9/2013	800	2.19					3.8286	3.5602	3.6262
FXTN 07-45	PIBD0713K457	7.1250	2.5Y	11/2/2013	824	2.26					3.8503	3.5895	3.6476
FXTN 05-67	PIBD0514A673	6.2500	2.5Y	1/27/2014	910	2.49	102.905000	3.7500	3:32:54 PM	3.9929	3.9280	3.6942	3.7243
FXTN 10-34	PIBD1014C341	12.3750	3Y	3/25/2014	967	2.65					3.9796	3.7636	3.7751
FXTN 10-35 *	PIBD1014G356	12.7500	3Y	7/15/2014	1079	2.96					4.0808	3.9000	3.8750
RTB 05-08	PIID0514I080	6.2500	3.5Y	9/24/2014	1150	3.15	4.200000	4.3750	10:43:56 AM	4.3750	4.2144	4.0340	4.0070
FXTN 07-46	PIBD0714J466	6.5000	3.5Y	10/4/2014	1160	3.18					4.2332	4.0528	4.0256
SPTB 10-03	SPTB1014J037	12.2500	3.5Y	10/14/2014	1170	3.21					4.2520	4.0717	4.0442
FXTN 10-36	PIBD1015B367	12.3750	4Y	2/24/2015	1303	3.57					4.5022	4.3226	4.2916
FXTN 05-68	PIBD0515E685	6.3750	4Y	5/13/2015	1381	3.78					4.6490	4.4698	4.4367
FXTN 07-47	PIBD0715E477	8.3750	4Y	5/22/2015	1390	3.81					4.6659	4.4868	4.4534
FXTN 04-20 *	PIBD0415G203	4.8750	4Y	7/21/2015	1450	3.97	13.500000	4.5500	11:25:18 AM	4.5500	4.7788	4.6000	4.5650
RTB 05-09	PIID0515H097	5.8750	4.5Y	8/19/2015	1479	4.05	1.500000	4.9500	3:35:45 PM	4.9167	4.8001	4.6206	4.5805
FXTN 10-37	PIBD1015H370	11.8750	4.5Y	8/25/2015	1485	4.07					4.8045	4.6249	4.5837
FXTN 05-69	PIBD0515K697	4.6250	4.5Y	11/25/2015	1577	4.32					4.8718	4.6904	4.6328
FXTN 10-38	PIBD1015L384	10.1250	4.5Y	12/15/2015	1597	4.38					4.8865	4.7046	4.6435
FXTN 10-39	PIBD1016A393	9.2500	4.5Y	1/12/2016	1625	4.45					4.9070	4.7246	4.6584
FXTN 07-48	PIBD0716A488	7.0000	4.5Y	1/27/2016	1640	4.49	105.000000	4.7750	11:27:15 AM	4.7750	4.9180	4.7352	4.6664
RTB 05-10	PIID0516C107	6.0000	5Y	3/3/2016	1676	4.59	19.500000	5.0000	3:37:37 PM	5.0018	4.9443	4.7609	4.6856
FXTN 10-40	PIBD1016C407	7.5000	5Y	3/30/2016	1703	4.67					4.9641	4.7801	4.7001

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FXTN 10-41 *	PIBD1016D416	7.0000	5Y	4/27/2016	1731	4.74					4.9846	4.8000	4.7150
FXTN 10-42	PIBD1016I420	9.1250	5.5Y	9/4/2016	1861	5.10	860.000000	4.9550	4:07:14 PM	4.9584	5.0774	4.9063	4.8385
RTB 07-01	PIID0716I018	7.0000	5.5Y	9/24/2016	1881	5.15	1.368000	4.8500	11:49:37 AM	4.8664	5.0916	4.9226	4.8575
FXTN 10-43	PIBD1016K436	6.2500	5.5Y	11/16/2016	1934	5.30					5.1294	4.9659	4.9078
FXTN 07-49	PIBD0717C493	7.0000	6Y	3/31/2017	2069	5.67	700.000000	5.1250	12:05:39 PM	5.1268	5.2257	5.0763	5.0360
FXTN 20-01	PIBD2017D011	14.3750	6Y	4/24/2017	2093	5.73					5.2429	5.0959	5.0588
RTB 07-02	PIID0717H026	6.6250	6.5Y	8/19/2017	2210	6.05	11.000000	5.2000	2:39:22 PM	5.2091	5.3263	5.1915	5.1699
FXTN 10-44	PIBD1017H447	7.7500	6.5Y	8/23/2017	2214	6.07	10.000000	5.3100	11:12:35 AM	5.3100	5.3292	5.1948	5.1737
FXTN 07-50	PIBD0717J502	5.3750	6.5Y	10/28/2017	2280	6.25	400.000000	5.3000	11:36:23 AM	5.3000	5.3763	5.2487	5.2364
FXTN 10-45 *	PIBD1018A451	5.8750	7Y	1/31/2018	2375	6.51	5,650.000000	5.3275	11:35:30 AM	5.3266	5.4440	5.3264	5.3266
FXTN 10-47	PIBD1018K478	8.8750	7.5Y	11/20/2018	2668	7.31					5.6578	5.5121	5.5123
FXTN 10-48	PIBD1019B485	7.8750	8Y	2/19/2019	2759	7.56	7.000000	5.6500	12:15:51 PM	5.6500	5.7243	5.5698	5.5699
FXTN 10-50	PIBD1020B508	7.7500	9Y	2/18/2020	3123	8.56					5.9899	5.8005	5.8006
RTB 10-01	PIID1020H015	7.2500	9.5Y	8/19/2020	3306	9.06	3.700000	6.1000	8:59:51 AM	6.1000	6.1234	5.9165	5.9165
FXTN 10-51	PIBD1020I510	6.1250	9.5Y	9/16/2020	3334	9.13					6.1438	5.9343	5.9343
FXTN 10-52	PIBD1020L525	5.8750	9.5Y	12/16/2020	3425	9.38					6.2103	5.9919	5.9920
RTB 10-02	PIID1021C027	7.3750	10Y	3/3/2021	3502	9.59	525.000000	6.0550	11:05:07 AM	6.0762	6.2664	6.0407	6.0407
FXTN 10-53 *	PIBD1021D531	6.5000	10Y	4/28/2021	3558	9.75					6.3073	6.0762	6.0762
FXTN 10-54	PIBD1022G545	6.3750	10.5Y	1/19/2022	3824	10.48	516.775434	6.0750	2:45:03 PM	6.1190	6.4279	6.2080	6.2083
FXTN 20-02	PIBD2022C021	15.0000	11Y	3/14/2022	3878	10.62					6.4524	6.2348	6.2351
FXTN 20-03	PIBD2022J033	12.7500	12Y	10/17/2022	4095	11.22					6.5507	6.3423	6.3428
FXTN 20-04	PIBD2023B048	13.0000	12Y	2/20/2023	4221	11.56					6.6079	6.4047	6.4053
FXTN 20-05	PIBD2023E054	11.8750	12Y	5/29/2023	4319	11.83					6.6523	6.4533	6.4539
FXTN 20-06	PIBD2023J068	11.3750	13Y	10/23/2023	4466	12.24					6.7189	6.5261	6.5269
FXTN 20-07	PIBD2024F075	12.3750	13Y	6/3/2024	4690	12.85					6.8205	6.6371	6.6381
FXTN 20-08	PIBD2024H086	12.8750	14Y	8/5/2024	4753	13.02					6.8490	6.6684	6.6693
FXTN 20-09	PIBD2024K091	13.7500	14Y	11/11/2024	4851	13.29					6.8934	6.7169	6.7180
FXTN 20-10	PIBD2025D103	12.1250	14Y	4/14/2025	5005	13.71					6.9633	6.7932	6.7944
FXTN 20-11	PIBD2025J116	12.1250	15Y	10/20/2025	5194	14.23					7.0489	6.8869	6.8882
FXTN 25-01	PIBD2525K015	18.2500	15Y	11/29/2025	5234	14.34					7.0671	6.9067	6.9080
FXTN 20-12	PIBD2026A122	10.2500	15Y	1/19/2026	5285	14.48					7.0902	6.9320	6.9334
FXTN 20-13	PIBD2026L139	8.0000	16Y	12/7/2026	5607	15.36					7.2362	7.0915	7.0932
FXTN 20-14	PIBD2027I140	8.6250	17Y	9/6/2027	5880	16.11					7.3599	7.2268	7.2287
FXTN 20-15	PIBD2028L151	9.5000	18Y	12/4/2028	6335	17.36					7.5662	7.4522	7.4545
FXTN 20-16	PIBD2030E166	8.7500	19Y	5/27/2030	6874	18.83					7.8105	7.7193	7.7220
FXTN 25-02	PIBD2530G029	12.5000	19Y	7/28/2030	6936	19.00					7.8386	7.7500	7.7528
FXTN 25-03	PIBD2531A032	11.2500	20Y	1/26/2031	7118	19.50					7.9211	7.8402	7.8431
FXTN 20-17 *	PIBD2031G171	8.0000	20Y	7/19/2031	7292	19.98	5,902.161223	7.9350	4:01:06 PM	7.9294	8.0000	7.9264	7.9294
FXTN 25-04	PIBD2531J042	9.3750	21Y	10/5/2031	7370	20.19					8.0062	7.9305	7.9331
FXTN 25-05	PIBD2532K057	8.5000	22Y	11/29/2032	7791	21.35					8.0398	7.9523	7.9530
FXTN 25-06	PIBD2534K062	9.2500	24Y	11/5/2034	8497	23.28					8.0961	7.9890	7.9863
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	8826	24.18					8.1223	8.0061	8.0018
FXTN 25-08 *	PIBD2535L086	8.1250	25Y	12/16/2035	8903	24.39	111.410000	7.9500	3:35:01 PM	8.0054	8.1285	8.0101	8.0054