

## Interpolated Bonds

July 08, 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	11	0.03					4.2639	4.2222	4.2222
RTB 03-06	PIID0311G065	8.5000	<1M	7/31/2011	20	0.05	7.300000	3.5750	2:38:23 PM	3.5512	4.0514	3.9722	3.9722
SPTB 10-01	SPTB1011I016	15.5000	2M	9/20/2011	71	0.19					3.3822	3.2302	3.2302
FXTN 10-28	PIBD1011J288	16.5000	3M	10/11/2011	92	0.25					3.2168	3.0635	3.0635
FXTN 05-64	PIBD0511J642	7.2500	3M	10/19/2011	100	0.27					3.1538	3.0000	3.0000
RTB 05-05	PIID0511L054	5.8750	5M	12/6/2011	148	0.41					3.1538	3.0000	2.8571
FXTN 04-19	PIBD0411L191	5.8750	5M	12/13/2011	155	0.42					3.1538	3.0000	2.8363
FXTN 03-18	PIBD0312A182	5.8750	6M	1/8/2012	181	0.50					3.1538	3.0000	2.7589
SPTB 10-02	SPTB1012A021	14.0000	7M	1/31/2012	204	0.56					3.1655	3.0119	2.7917
FXTN 05-65	PIBD0512B658	5.7500	8M	2/21/2012	225	0.62	852.596576	3.0000	3:25:34 PM	2.8114	3.1778	3.0244	2.8354
FXTN 10-29	PIBD1012D291	13.0000	10M	4/25/2012	289	0.79	8.766000	3.1000	3:58:21 PM	3.1000	3.2151	3.0625	2.9687
FXTN 07-39	PIBD0712D395	11.5000	10M	4/28/2012	292	0.80	26.635000	3.1000	3:56:22 PM	3.1000	3.2169	3.0643	2.9750
RTB 05-06	PIID0512H067	7.1250	1.5Y	8/1/2012	387	1.06					3.3060	3.1405	3.1405
FXTN 07-40	PIBD0712H408	11.3750	1.5Y	8/18/2012	404	1.11					3.3323	3.1602	3.1602
RTB 03-07	PIID0312I070	5.2500	1.5Y	9/24/2012	441	1.21	195.714000	3.5000	2:32:14 PM	3.1938	3.3895	3.2031	3.2031
FXTN 10-30	PIBD1012J302	12.1250	1.5Y	10/17/2012	464	1.27					3.4251	3.2297	3.2297
FXTN 07-41	PIBD0712K413	10.5000	1.5Y	11/17/2012	495	1.36					3.4730	3.2656	3.2656
FXTN 07-42	PIBD0713A421	9.0000	1.5Y	1/5/2013	544	1.49					3.5487	3.3223	3.3223
FXTN 03-19	PIBD0313A199	5.2500	1.5Y	1/7/2013	546	1.50					3.5518	3.3247	3.3247
FXTN 07-43	PIBD0713C438	8.7500	2Y	3/3/2013	601	1.65					3.6368	3.3884	3.3884
FXTN 05-66	PIBD0513C664	6.6250	2Y	3/13/2013	611	1.67					3.6523	3.3999	3.3999
FXTN 10-31	PIBD1013C316	12.7500	2Y	3/27/2013	625	1.71					3.6739	3.4161	3.4161
FXTN 10-32	PIBD1013E320	11.7500	2Y	5/15/2013	674	1.85					3.7497	3.4729	3.4729
FXTN 07-44 *	PIBD0713F446	9.6250	2Y	6/29/2013	719	1.97					3.8192	3.5250	3.5250
RTB 05-07	PIID0513G075	9.0000	2.5Y	7/31/2013	751	2.06					3.8773	3.5788	3.5754
FXTN 10-33	PIBD1013J337	11.0000	2.5Y	10/9/2013	821	2.25					4.0043	3.6964	3.6856
FXTN 07-45	PIBD0713K457	7.1250	2.5Y	11/2/2013	845	2.32	63.600000	3.9750	11:22:07 AM	3.9750	4.0478	3.7367	3.7234
FXTN 05-67	PIBD0514A673	6.2500	3Y	1/27/2014	931	2.55	2,178.000000	3.9200	2:13:17 PM	3.9485	4.2039	3.8813	3.8588
FXTN 10-34 *	PIBD1014C341	12.3750	3Y	3/25/2014	988	2.71					4.3073	3.9770	3.9485
FXTN 10-35	PIBD1014G356	12.7500	3.5Y	7/15/2014	1100	3.01					4.4584	4.1605	4.1362
RTB 05-08	PIID0514I080	6.2500	3.5Y	9/24/2014	1171	3.21	180.000000	4.2900	3:58:43 PM	4.2856	4.5542	4.2768	4.2552
FXTN 07-46	PIBD0714J466	6.5000	3.5Y	10/4/2014	1181	3.24	1,054.760000	4.4076	3:21:14 PM	4.4049	4.5677	4.2932	4.2719
SPTB 10-03	SPTB1014J037	12.2500	3.5Y	10/14/2014	1191	3.26					4.5812	4.3096	4.2887
FXTN 10-36	PIBD1015B367	12.3750	4Y	2/24/2015	1324	3.63					4.7607	4.5275	4.5116
FXTN 05-68	PIBD0515E685	6.3750	4Y	5/13/2015	1402	3.84	1,050.000000	4.6600	4:04:38 PM	4.6574	4.8659	4.6553	4.6423
FXTN 07-47 *	PIBD0715E477	8.3750	4Y	5/22/2015	1411	3.87					4.8781	4.6700	4.6574
RTB 05-09	PIID0515H097	5.8750	4.5Y	8/19/2015	1500	4.11	0.500000	4.6825	2:07:46 PM	4.6825	4.8937	4.6729	4.6639
FXTN 10-37	PIBD1015H370	11.8750	4.5Y	8/25/2015	1506	4.13					4.8948	4.6730	4.6644
FXTN 05-69	PIBD0515K697	4.6250	4.5Y	11/25/2015	1598	4.38	2.927500	4.7125	2:35:53 PM	4.7125	4.9110	4.6760	4.6711
FXTN 10-38	PIBD1015L384	10.1250	4.5Y	12/15/2015	1618	4.43					4.9145	4.6766	4.6726
FXTN 10-39	PIBD1016A393	9.2500	5Y	1/12/2016	1646	4.51	105.000000	4.8000	11:26:09 AM	4.8000	4.9194	4.6775	4.6747
FXTN 07-48	PIBD0716A488	7.0000	5Y	1/27/2016	1661	4.55	1,285.800000	4.6500	2:43:44 PM	4.6723	4.9221	4.6780	4.6758
RTB 05-10	PIID0516C107	6.0000	5Y	3/3/2016	1697	4.65	118.500000	4.7425	2:04:35 PM	4.6890	4.9284	4.6792	4.6784
FXTN 10-40	PIBD1016C407	7.5000	5Y	3/30/2016	1724	4.72					4.9332	4.6800	4.6804

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FXTN 10-41 *	PIBD1016D416	7.0000	5Y	4/27/2016	1752	4.80					4.9381	4.6809	4.6825
FXTN 10-42	PIBD1016I420	9.1250	5.5Y	9/4/2016	1882	5.16	2,166.900000	4.8650	3:41:51 PM	4.8768	5.0943	4.8506	4.8564
RTB 07-01	PIID0716I018	7.0000	5.5Y	9/24/2016	1902	5.21	2.227000	4.8500	12:00:27 PM	4.9755	5.1183	4.8767	4.8831
FXTN 10-43	PIBD1016K436	6.2500	5.5Y	11/16/2016	1955	5.36					5.1820	4.9459	4.9540
FXTN 07-49	PIBD0717C493	7.0000	6Y	3/31/2017	2090	5.73	977.443000	5.1800	11:44:32 AM	5.2126	5.3442	5.1221	5.1346
FXTN 20-01	PIBD2017D011	14.3750	6Y	4/24/2017	2114	5.79	40.000000	5.2850	11:23:46 AM	5.2850	5.3731	5.1535	5.1667
RTB 07-02	PIID0717H026	6.6250	6.5Y	8/19/2017	2231	6.11					5.5137	5.3062	5.3232
FXTN 10-44	PIBD1017H447	7.7500	6.5Y	8/23/2017	2235	6.12	250.000000	5.4154	11:39:43 AM	5.4151	5.5185	5.3114	5.3286
FXTN 07-50	PIBD0717J502	5.3750	6.5Y	10/28/2017	2301	6.30					5.5978	5.3976	5.4168
FXTN 10-45 *	PIBD1018A451	5.8750	7Y	1/31/2018	2396	6.56	5,010.000000	5.6250	4:08:39 PM	5.5439	5.7119	5.5216	5.5439
FXTN 10-47	PIBD1018K478	8.8750	7.5Y	11/20/2018	2689	7.37					5.9204	5.6948	5.7103
FXTN 10-48	PIBD1019B485	7.8750	8Y	2/19/2019	2780	7.62					5.9852	5.7486	5.7620
FXTN 10-50	PIBD1020B508	7.7500	9Y	2/18/2020	3144	8.61	1,650.000000	6.0100	4:13:28 PM	6.0064	6.2443	5.9638	5.9688
RTB 10-01	PIID1020H015	7.2500	9.5Y	8/19/2020	3327	9.12	603.000000	6.1575	11:26:30 AM	6.0754	6.3745	6.0720	6.0727
FXTN 10-51	PIBD1020I510	6.1250	9.5Y	9/16/2020	3355	9.19					6.3944	6.0886	6.0886
FXTN 10-52	PIBD1020L525	5.8750	9.5Y	12/16/2020	3446	9.44	24.000000	6.0800	3:12:32 PM	6.1032	6.4592	6.1424	6.1403
RTB 10-02	PIID1021C027	7.3750	10Y	3/3/2021	3523	9.65	1,360.630000	6.2200	3:31:50 PM	6.2158	6.5140	6.1879	6.1840
FXTN 10-53 *	PIBD1021D531	6.5000	10Y	4/28/2021	3579	9.81					6.5538	6.2210	6.2158
FXTN 20-02	PIBD2022C021	15.0000	11Y	3/14/2022	3899	10.68					6.7053	6.3931	6.3884
FXTN 20-03	PIBD2022J033	12.7500	12Y	10/17/2022	4116	11.28					6.8080	6.5097	6.5053
FXTN 20-04	PIBD2023B048	13.0000	12Y	2/20/2023	4242	11.62					6.8677	6.5775	6.5733
FXTN 20-05	PIBD2023E054	11.8750	12Y	5/29/2023	4340	11.89					6.9141	6.6302	6.6261
FXTN 20-06	PIBD2023J068	11.3750	13Y	10/23/2023	4487	12.29					6.9837	6.7092	6.7053
FXTN 20-07	PIBD2024F075	12.3750	13Y	6/3/2024	4711	12.91					7.0897	6.8296	6.8261
FXTN 20-08	PIBD2024H086	12.8750	14Y	8/5/2024	4774	13.08					7.1195	6.8635	6.8601
FXTN 20-09	PIBD2024K091	13.7500	14Y	11/11/2024	4872	13.35					7.1659	6.9162	6.9129
FXTN 20-10	PIBD2025D103	12.1250	14Y	4/14/2025	5026	13.77					7.2388	6.9990	6.9959
FXTN 20-11	PIBD2025J116	12.1250	15Y	10/20/2025	5215	14.29					7.3283	7.1006	7.0978
FXTN 25-01	PIBD2525K015	18.2500	15Y	11/29/2025	5255	14.40					7.3472	7.1221	7.1194
FXTN 20-12	PIBD2026A122	10.2500	15Y	1/19/2026	5306	14.54					7.3714	7.1495	7.1469
FXTN 20-13	PIBD2026L139	8.0000	16Y	12/7/2026	5628	15.42					7.5238	7.3226	7.3204
FXTN 20-14	PIBD2027I140	8.6250	17Y	9/6/2027	5901	16.17					7.6530	7.4694	7.4676
FXTN 20-15	PIBD2028L151	9.5000	18Y	12/4/2028	6356	17.41					7.8684	7.7140	7.7129
FXTN 20-16	PIBD2030E166	8.7500	19Y	5/27/2030	6895	18.89					8.1235	8.0038	8.0035
FXTN 25-02	PIBD2530G029	12.5000	20Y	7/28/2030	6957	19.06					8.1529	8.0372	8.0369
FXTN 25-03 *	PIBD2531A032	11.2500	20Y	1/26/2031	7139	19.56					8.2390	8.1350	8.1350
FXTN 25-04	PIBD2531J042	9.3750	21Y	10/5/2031	7391	20.25					8.2419	8.1282	8.1230
FXTN 25-05	PIBD2532K057	8.5000	22Y	11/29/2032	7812	21.40					8.2467	8.1168	8.1031
FXTN 25-06	PIBD2534K062	9.2500	24Y	11/5/2034	8518	23.34					8.2546	8.0976	8.0695
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	8847	24.24	2.000000	7.9750	9:51:26 AM	7.9750	8.2584	8.0887	8.0539
FXTN 25-08 *	PIBD2535L086	8.1250	25Y	12/16/2035	8924	24.45	109.683000	8.0000	3:50:25 PM	8.0516	8.2592	8.0866	8.0503