

Interpolated Bonds
August 01, 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	49	0.13					3.0940	2.9126	2.9126
FXTN 10-28	PIBD1011J288	16.5000	2M	10/11/2011	70	0.19					2.8520	2.6098	2.6098
FXTN 05-64	PIBD0511J642	7.2500	2M	10/19/2011	78	0.21					2.7598	2.4944	2.4944
RTB 05-05	PIID0511L054	5.8750	4M	12/6/2011	126	0.35					2.7124	2.3992	2.3992
FXTN 04-19	PIBD0411L191	5.8750	5M	12/13/2011	133	0.36					2.7359	2.4212	2.4212
FXTN 03-18	PIBD0312A182	5.8750	5M	1/8/2012	159	0.44					2.8230	2.5028	2.5028
SPTB 10-02	SPTB1012A021	14.0000	6M	1/31/2012	182	0.50					2.9001	2.5749	2.5749
FXTN 05-65	PIBD0512B658	5.7500	7M	2/21/2012	203	0.56	200.000000	3.0000	10:19:51 AM	3.0000	2.9530	2.6401	2.6380
FXTN 10-29	PIBD1012D291	13.0000	9M	4/25/2012	267	0.73					3.0813	2.8375	2.8250
FXTN 07-39	PIBD0712D395	11.5000	9M	4/28/2012	270	0.74	206.500000	3.2500	10:32:02 AM	3.2500	3.0874	2.8468	2.8338
RTB 05-06	PIID0512H067	7.1250	1Y	8/1/2012	365	1.00	6.935600	3.7200	10:13:43 AM	3.7200	3.2653	3.1023	3.0803
FXTN 07-40	PIBD0712H408	11.3750	1.5Y	8/18/2012	382	1.05					3.2892	3.1244	3.1048
RTB 03-07	PIID0312I070	5.2500	1.5Y	9/24/2012	419	1.15	4.500000	3.6250	3:12:48 PM	3.5499	3.3412	3.1724	3.1581
FXTN 10-30	PIBD1012J302	12.1250	1.5Y	10/17/2012	442	1.21					3.3735	3.2023	3.1912
FXTN 07-41	PIBD0712K413	10.5000	1.5Y	11/17/2012	473	1.30					3.4171	3.2425	3.2359
FXTN 07-42	PIBD0713A421	9.0000	1.5Y	1/5/2013	522	1.43					3.4860	3.3062	3.3066
FXTN 03-19	PIBD0313A199	5.2500	1.5Y	1/7/2013	524	1.44					3.4888	3.3088	3.3094
FXTN 07-43	PIBD0713C438	8.7500	2Y	3/3/2013	579	1.59	250.100000	3.3750	2:24:08 PM	3.6049	3.5661	3.3802	3.3887
FXTN 05-66	PIBD0513C664	6.6250	2Y	3/13/2013	589	1.61					3.5801	3.3932	3.4031
FXTN 10-31	PIBD1013C316	12.7500	2Y	3/27/2013	603	1.65					3.5998	3.4114	3.4233
FXTN 10-32	PIBD1013E320	11.7500	2Y	5/15/2013	652	1.79					3.6687	3.4750	3.4939
FXTN 07-44	PIBD0713F446	9.6250	2Y	6/29/2013	697	1.91					3.7319	3.5334	3.5588
RTB 05-07 *	PIID0513G075	9.0000	2Y	7/31/2013	729	2.00					3.7769	3.5750	3.6049
FXTN 10-33	PIBD1013J337	11.0000	2.5Y	10/9/2013	799	2.19					3.8236	3.6101	3.6340
FXTN 07-45	PIBD0713K457	7.1250	2.5Y	11/2/2013	823	2.25					3.8396	3.6221	3.6440
FXTN 05-67	PIBD0514A673	6.2500	2.5Y	1/27/2014	909	2.49	232.753000	3.7500	3:58:40 PM	3.8902	3.8969	3.6653	3.6797
FXTN 10-34	PIBD1014C341	12.3750	3Y	3/25/2014	966	2.65					3.9349	3.6938	3.7034
FXTN 10-35 *	PIBD1014G356	12.7500	3Y	7/15/2014	1078	2.95					4.0096	3.7500	3.7500
RTB 05-08	PIID0514I080	6.2500	3.5Y	9/24/2014	1149	3.15	5.000000	4.3750	3:13:04 PM	4.3750	4.1548	3.9117	3.8969
FXTN 07-46	PIBD0714J466	6.5000	3.5Y	10/4/2014	1159	3.18					4.1753	3.9345	3.9176
SPTB 10-03	SPTB1014J037	12.2500	3.5Y	10/14/2014	1169	3.20					4.1957	3.9573	3.9383
FXTN 10-36	PIBD1015B367	12.3750	4Y	2/24/2015	1302	3.57					4.4678	4.2602	4.2135
FXTN 05-68	PIBD0515E685	6.3750	4Y	5/13/2015	1380	3.78					4.6273	4.4378	4.3749
FXTN 07-47	PIBD0715E477	8.3750	4Y	5/22/2015	1389	3.81					4.6457	4.4583	4.3935
FXTN 04-20 *	PIBD0415G203	4.8750	4Y	7/21/2015	1449	3.97	911.957000	4.5000	3:55:44 PM	4.5177	4.7685	4.5950	4.5177
RTB 05-09	PIID0515H097	5.8750	4.5Y	8/19/2015	1478	4.05	0.300000	5.0500	10:20:19 AM	5.0500	4.7884	4.6110	4.5365
FXTN 10-37	PIBD1015H370	11.8750	4.5Y	8/25/2015	1484	4.07					4.7925	4.6143	4.5404
FXTN 05-69	PIBD0515K697	4.6250	4.5Y	11/25/2015	1576	4.32					4.8557	4.6651	4.6001
FXTN 10-38	PIBD1015L384	10.1250	4.5Y	12/15/2015	1596	4.37					4.8695	4.6761	4.6131
FXTN 10-39	PIBD1016A393	9.2500	4.5Y	1/12/2016	1624	4.45					4.8887	4.6915	4.6312
FXTN 07-48	PIBD0716A488	7.0000	4.5Y	1/27/2016	1639	4.49	56.681000	4.6750	3:00:07 PM	4.8580	4.8990	4.6998	4.6410
RTB 05-10	PIID0516C107	6.0000	5Y	3/3/2016	1675	4.59	1.100000	4.9000	2:49:46 PM	5.0363	4.9237	4.7197	4.6643
FXTN 10-40	PIBD1016C407	7.5000	5Y	3/30/2016	1702	4.66					4.9423	4.7346	4.6818
FXTN 10-41 *	PIBD1016D416	7.0000	5Y	4/27/2016	1730	4.74					4.9615	4.7500	4.7000

Interpolated Bonds
August 01, 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 10-42	PIBD1016I420	9.1250	5.5Y	9/4/2016	1860	5.10	3,935.000000	4.8750	4:08:39 PM	4.9020	5.0477	4.8589	4.8141
RTB 07-01	PIID0716I018	7.0000	5.5Y	9/24/2016	1880	5.15	1.700000	4.9000	11:11:02 AM	4.9000	5.0609	4.8757	4.8316
FXTN 10-43	PIBD1016K436	6.2500	5.5Y	11/16/2016	1933	5.30					5.0961	4.9201	4.8781
FXTN 07-49	PIBD0717C493	7.0000	6Y	3/31/2017	2068	5.67	1,874.850000	5.0000	3:24:07 PM	5.0361	5.1855	5.0332	4.9965
FXTN 20-01	PIBD2017D011	14.3750	6Y	4/24/2017	2092	5.73					5.2014	5.0533	5.0176
RTB 07-02	PIID0717H026	6.6250	6.5Y	8/19/2017	2209	6.05	151.000000	5.2000	2:54:11 PM	5.2033	5.2790	5.1513	5.1202
FXTN 10-44	PIBD1017H447	7.7500	6.5Y	8/23/2017	2213	6.06	11.000000	5.3000	11:38:54 AM	5.3000	5.2816	5.1546	5.1237
FXTN 07-50	PIBD0717J502	5.3750	6.5Y	10/28/2017	2279	6.24	100.000000	5.2000	2:54:20 PM	5.2000	5.3253	5.2099	5.1817
FXTN 10-45 *	PIBD1018A451	5.8750	7Y	1/31/2018	2374	6.50	24,595.100000	5.2275	4:14:59 PM	5.2650	5.3883	5.2895	5.2650
FXTN 10-47	PIBD1018K478	8.8750	7.5Y	11/20/2018	2667	7.31					5.5949	5.4753	5.4503
FXTN 10-48	PIBD1019B485	7.8750	8Y	2/19/2019	2758	7.56					5.6590	5.5330	5.5078
FXTN 10-50	PIBD1020B508	7.7500	9Y	2/18/2020	3122	8.55					5.9156	5.7638	5.7380
RTB 10-01	PIID1020H015	7.2500	9.5Y	8/19/2020	3305	9.05					6.0446	5.8799	5.8537
FXTN 10-51	PIBD1020I510	6.1250	9.5Y	9/16/2020	3333	9.13					6.0644	5.8976	5.8714
FXTN 10-52	PIBD1020L525	5.8750	9.5Y	12/16/2020	3424	9.38	4.963500	6.0500	2:31:08 PM	6.0500	6.1285	5.9553	5.9290
RTB 10-02	PIID1021C027	7.3750	10Y	3/3/2021	3501	9.59	2,562.146000	5.9800	4:14:35 PM	5.9970	6.1828	6.0041	5.9776
FXTN 10-53 *	PIBD1021D531	6.5000	10Y	4/28/2021	3557	9.75	2,502.260000	5.9750	3:16:03 PM	6.0295	6.2223	6.0397	6.0131
FXTN 10-54	PIBD1022G545	6.3750	10.5Y	1/19/2022	3823	10.47	3,761.240000	6.0200	3:27:53 PM	6.0531	6.3465	6.1737	6.1483
FXTN 20-02	PIBD2022C021	15.0000	11Y	3/14/2022	3877	10.62					6.3717	6.2009	6.1757
FXTN 20-03	PIBD2022J033	12.7500	12Y	10/17/2022	4094	11.22					6.4730	6.3102	6.2860
FXTN 20-04	PIBD2023B048	13.0000	12Y	2/20/2023	4220	11.56					6.5319	6.3737	6.3500
FXTN 20-05	PIBD2023E054	11.8750	12Y	5/29/2023	4318	11.83					6.5776	6.4230	6.3998
FXTN 20-06	PIBD2023J068	11.3750	13Y	10/23/2023	4465	12.23					6.6463	6.4971	6.4745
FXTN 20-07	PIBD2024F075	12.3750	13Y	6/3/2024	4689	12.85					6.7508	6.6099	6.5884
FXTN 20-08	PIBD2024H086	12.8750	14Y	8/5/2024	4752	13.02					6.7803	6.6417	6.6204
FXTN 20-09	PIBD2024K091	13.7500	14Y	11/11/2024	4850	13.29					6.8260	6.6910	6.6702
FXTN 20-10	PIBD2025D103	12.1250	14Y	4/14/2025	5004	13.71					6.8979	6.7686	6.7485
FXTN 20-11	PIBD2025J116	12.1250	15Y	10/20/2025	5193	14.23					6.9862	6.8638	6.8446
FXTN 25-01	PIBD2525K015	18.2500	15Y	11/29/2025	5233	14.34					7.0048	6.8840	6.8649
FXTN 20-12	PIBD2026A122	10.2500	15Y	1/19/2026	5284	14.48					7.0287	6.9097	6.8908
FXTN 20-13	PIBD2026L139	8.0000	16Y	12/7/2026	5606	15.36					7.1790	7.0719	7.0545
FXTN 20-14	PIBD2027I140	8.6250	17Y	9/6/2027	5879	16.11					7.3065	7.2094	7.1932
FXTN 20-15	PIBD2028L151	9.5000	18Y	12/4/2028	6334	17.35					7.5189	7.4386	7.4245
FXTN 20-16	PIBD2030E166	8.7500	19Y	5/27/2030	6873	18.83					7.7706	7.7101	7.6984
FXTN 25-02	PIBD2530G029	12.5000	19Y	7/28/2030	6935	19.00					7.7995	7.7414	7.7299
FXTN 25-03	PIBD2531A032	11.2500	20Y	1/26/2031	7117	19.50					7.8845	7.8331	7.8224
FXTN 20-17 *	PIBD2031G171	8.0000	20Y	7/19/2031	7291	19.98	5,031.935245	7.8900	4:12:43 PM	7.9109	7.9657	7.9207	7.9109
FXTN 25-04	PIBD2531J042	9.3750	21Y	10/5/2031	7369	20.19					7.9740	7.9258	7.9138
FXTN 25-05	PIBD2532K057	8.5000	22Y	11/29/2032	7790	21.34					8.0186	7.9530	7.9296
FXTN 25-06	PIBD2534K062	9.2500	24Y	11/5/2034	8496	23.28					8.0935	7.9987	7.9562
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	8825	24.18	239.000000	7.9500	3:29:34 PM	7.9886	8.1284	8.0200	7.9685
FXTN 25-08 *	PIBD2535L086	8.1250	25Y	12/16/2035	8902	24.39	204.250000	7.9500	2:55:19 PM	7.9513	8.1365	8.0250	7.9714