

Interpolated Bonds
August 10, 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	SPTB10111016	15.5000	1M	9/20/2011	40	0.11					3.0814	2.8929	1.9779
FXTN 10-28	PIBD1011J288	16.5000	2M	10/11/2011	61	0.17					2.7403	2.5178	1.9872
FXTN 05-64	PIBD0511J642	7.2500	2M	10/19/2011	69	0.19					2.6103	2.3750	1.9907
RTB 05-05	PIID0511L054	5.8750	4M	12/6/2011	117	0.32					2.3311	2.1083	2.0417
FXTN 04-19	PIBD0411L191	5.8750	4M	12/13/2011	124	0.34					2.3471	2.1364	2.0525
FXTN 03-18	PIBD0312A182	5.8750	5M	1/8/2012	150	0.41					2.4067	2.2406	2.0926
SPTB 10-02	SPTB1012A021	14.0000	5M	1/31/2012	173	0.47					2.4594	2.3329	2.1282
FXTN 05-65	PIBD0512B658	5.7500	7M	2/21/2012	194	0.53	205.000000	2.3250	12:19:48 PM	2.3250	2.5151	2.3771	2.1797
FXTN 10-29	PIBD1012D291	13.0000	9M	4/25/2012	258	0.71					2.6993	2.4365	2.3723
FXTN 07-39	PIBD0712D395	11.5000	9M	4/28/2012	261	0.72	206.500000	2.6000	2:12:47 PM	2.6000	2.7080	2.4393	2.3814
RTB 05-06	PIID0512H067	7.1250	1Y	8/1/2012	356	0.98	100.000000	3.0000	4:08:17 PM	3.0000	2.9814	2.5275	2.6674
FXTN 07-40	PIBD0712H408	11.3750	1.5Y	8/18/2012	373	1.02	10.350000	3.5000	3:16:56 PM	3.5000	3.0227	2.5570	2.7072
RTB 03-07	PIID0312I070	5.2500	1.5Y	9/24/2012	410	1.12	946.331000	3.2500	4:11:18 PM	3.3410	3.1011	2.6423	2.7764
FXTN 10-30	PIBD1012J302	12.1250	1.5Y	10/17/2012	433	1.19					3.1498	2.6953	2.8194
FXTN 07-41	PIBD0712K413	10.5000	1.5Y	11/17/2012	464	1.27					3.2155	2.7667	2.8774
FXTN 07-42	PIBD0713A421	9.0000	1.5Y	1/5/2013	513	1.41					3.3193	2.8796	2.9691
FXTN 03-19	PIBD0313A199	5.2500	1.5Y	1/7/2013	515	1.41					3.3235	2.8842	2.9729
FXTN 07-43	PIBD0713C438	8.7500	2Y	3/3/2013	570	1.56	230.263000	3.3500	9:09:58 AM	3.3565	3.4400	3.0109	3.0758
FXTN 05-66	PIBD0513C664	6.6250	2Y	3/13/2013	580	1.59					3.4612	3.0339	3.0945
FXTN 10-31	PIBD1013C316	12.7500	2Y	3/27/2013	594	1.63					3.4908	3.0662	3.1207
FXTN 10-32	PIBD1013E320	11.7500	2Y	5/15/2013	643	1.76					3.5946	3.1791	3.2124
FXTN 07-44	PIBD0713F446	9.6250	2Y	6/29/2013	688	1.88					3.6899	3.2828	3.2966
RTB 05-07 *	PIID0513G075	9.0000	2Y	7/31/2013	720	1.97					3.7577	3.3565	3.3565
FXTN 10-33	PIBD1013J337	11.0000	2.5Y	10/9/2013	790	2.16					3.7901	3.4254	3.4204
FXTN 07-45	PIBD0713K457	7.1250	2.5Y	11/2/2013	814	2.23					3.8012	3.4490	3.4423
FXTN 05-67	PIBD0514A673	6.2500	2.5Y	1/27/2014	900	2.47					3.8410	3.5337	3.5208
FXTN 10-34	PIBD1014C341	12.3750	3Y	3/25/2014	957	2.62					3.8674	3.5898	3.5728
FXTN 10-35 *	PIBD1014G356	12.7500	3Y	7/15/2014	1069	2.93					3.9192	3.7000	3.6750
RTB 05-08	PIID0514I080	6.2500	3.5Y	9/24/2014	1140	3.12					4.0812	3.8715	3.8513
FXTN 07-46	PIBD0714J466	6.5000	3.5Y	10/4/2014	1150	3.15	50.000000	4.2000	11:02:11 AM	4.2000	4.1040	3.8956	3.8761
SPTB 10-03	SPTB1014J037	12.2500	3.5Y	10/14/2014	1160	3.18					4.1268	3.9198	3.9009
FXTN 10-36	PIBD1015B367	12.3750	4Y	2/24/2015	1293	3.54					4.4301	4.2410	4.2311
FXTN 05-68	PIBD0515E685	6.3750	4Y	5/13/2015	1371	3.76					4.6080	4.4294	4.4247
FXTN 07-47	PIBD0715E477	8.3750	4Y	5/22/2015	1380	3.78	1.332000	4.4500	9:39:47 AM	4.4500	4.6285	4.4511	4.4470
FXTN 04-20 *	PIBD0415G203	4.8750	4Y	7/21/2015	1440	3.95	548.390000	4.6000	10:03:51 AM	4.5964	4.7654	4.5960	4.5960
RTB 05-09	PIID0515H097	5.8750	4.5Y	8/19/2015	1469	4.02	10.000000	4.9000	3:10:23 PM	4.9000	4.7830	4.6119	4.6042
FXTN 10-37	PIBD1015H370	11.8750	4.5Y	8/25/2015	1475	4.04					4.7867	4.6152	4.6058
FXTN 05-69	PIBD0515K697	4.6250	4.5Y	11/25/2015	1567	4.29					4.8427	4.6656	4.6317
FXTN 10-38	PIBD1015L384	10.1250	4.5Y	12/15/2015	1587	4.35					4.8549	4.6766	4.6373
FXTN 10-39	PIBD1016A393	9.2500	4.5Y	1/12/2016	1615	4.42					4.8720	4.6919	4.6452
FXTN 07-48	PIBD0716A488	7.0000	4.5Y	1/27/2016	1630	4.47					4.8811	4.7001	4.6494
RTB 05-10	PIID0516C107	6.0000	5Y	3/3/2016	1666	4.56	3.045000	4.9000	2:50:18 PM	5.0167	4.9030	4.7199	4.6595
FXTN 10-40	PIBD1016C407	7.5000	5Y	3/30/2016	1693	4.64					4.9195	4.7347	4.6671
FXTN 10-41 *	PIBD1016D416	7.0000	5Y	4/27/2016	1721	4.72					4.9365	4.7500	4.6750

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FXTN 10-42	PIBD1016I420	9.1250	5.5Y	9/4/2016	1851	5.07	325.191000	4.8251	3:40:33 PM	4.8942	5.0168	4.8444	4.7848
RTB 07-01	PIID0716I018	7.0000	5.5Y	9/24/2016	1871	5.13					5.0291	4.8590	4.8017
FXTN 10-43	PIBD1016K436	6.2500	5.5Y	11/16/2016	1924	5.27					5.0619	4.8975	4.8464
FXTN 07-49	PIBD0717C493	7.0000	6Y	3/31/2017	2059	5.64					5.1452	4.9955	4.9604
FXTN 20-01	PIBD2017D011	14.3750	6Y	4/24/2017	2083	5.71					5.1600	5.0130	4.9807
RTB 07-02	PIID0717H026	6.6250	6.5Y	8/19/2017	2200	6.03	0.500000	5.3500	9:18:29 AM	5.3500	5.2323	5.0980	5.0795
FXTN 10-44	PIBD1017H447	7.7500	6.5Y	8/23/2017	2204	6.04	5.958000	5.1900	11:19:11 AM	5.1900	5.2347	5.1009	5.0829
FXTN 07-50	PIBD0717J502	5.3750	6.5Y	10/28/2017	2270	6.22					5.2755	5.1488	5.1386
FXTN 10-45 *	PIBD1018A451	5.8750	7Y	1/31/2018	2365	6.48	7,760.000000	5.2150	4:13:14 PM	5.2188	5.3341	5.2178	5.2188
FXTN 10-47	PIBD1018K478	8.8750	7.5Y	11/20/2018	2658	7.28					5.5223	5.4021	5.4027
FXTN 10-48	PIBD1019B485	7.8750	8Y	2/19/2019	2749	7.53					5.5808	5.4593	5.4598
FXTN 10-50	PIBD1020B508	7.7500	9Y	2/18/2020	3113	8.53					5.8147	5.6882	5.6882
RTB 10-01	PIID1020H015	7.2500	9.5Y	8/19/2020	3296	9.03	2.000000	6.0250	10:43:15 AM	6.0187	5.9322	5.8032	5.8031
FXTN 10-51	PIBD1020I510	6.1250	9.5Y	9/16/2020	3324	9.11	2.400000	5.7500	3:35:09 PM	5.7500	5.9502	5.8209	5.8206
FXTN 10-52	PIBD1020L525	5.8750	9.5Y	12/16/2020	3415	9.36	7.043000	5.8500	3:21:50 PM	5.8789	6.0087	5.8781	5.8778
RTB 10-02	PIID1021C027	7.3750	10Y	3/3/2021	3492	9.57	6,674.050000	5.9575	4:04:53 PM	5.9611	6.0581	5.9265	5.9261
FXTN 10-53 *	PIBD1021D531	6.5000	10Y	4/28/2021	3548	9.72	50.000000	5.9800	2:05:37 PM	5.9800	6.0941	5.9617	5.9612
FXTN 10-54	PIBD1022G545	6.3750	10.5Y	1/19/2022	3814	10.45	960.741187	5.9500	3:56:53 PM	5.9649	6.2273	6.0992	6.0994
FXTN 20-02	PIBD2022C021	15.0000	11Y	3/14/2022	3868	10.60					6.2544	6.1271	6.1275
FXTN 20-03	PIBD2022J033	12.7500	12Y	10/17/2022	4085	11.19					6.3631	6.2392	6.2402
FXTN 20-04	PIBD2023B048	13.0000	12Y	2/20/2023	4211	11.54					6.4262	6.3043	6.3057
FXTN 20-05	PIBD2023E054	11.8750	12Y	5/29/2023	4309	11.81					6.4753	6.3549	6.3566
FXTN 20-06	PIBD2023J068	11.3750	13Y	10/23/2023	4456	12.21					6.5489	6.4309	6.4330
FXTN 20-07	PIBD2024F075	12.3750	13Y	6/3/2024	4680	12.82					6.6611	6.5467	6.5494
FXTN 20-08	PIBD2024H086	12.8750	13Y	8/5/2024	4743	12.99					6.6926	6.5792	6.5822
FXTN 20-09	PIBD2024K091	13.7500	14Y	11/11/2024	4841	13.26					6.7417	6.6299	6.6331
FXTN 20-10	PIBD2025D103	12.1250	14Y	4/14/2025	4995	13.68					6.8188	6.7094	6.7131
FXTN 20-11	PIBD2025J116	12.1250	15Y	10/20/2025	5184	14.20					6.9135	6.8071	6.8113
FXTN 25-01	PIBD2525K015	18.2500	15Y	11/29/2025	5224	14.31					6.9335	6.8278	6.8321
FXTN 20-12	PIBD2026A122	10.2500	15Y	1/19/2026	5275	14.45					6.9591	6.8541	6.8586
FXTN 20-13	PIBD2026L139	8.0000	16Y	12/7/2026	5597	15.33					7.1203	7.0205	7.0259
FXTN 20-14	PIBD2027I140	8.6250	17Y	9/6/2027	5870	16.08					7.2571	7.1616	7.1678
FXTN 20-15	PIBD2028L151	9.5000	18Y	12/4/2028	6325	17.33					7.4849	7.3967	7.4042
FXTN 20-16	PIBD2030E166	8.7500	19Y	5/27/2030	6864	18.81					7.7549	7.6752	7.6843
FXTN 25-02	PIBD2530G029	12.5000	19Y	7/28/2030	6926	18.98					7.7859	7.7073	7.7165
FXTN 25-03	PIBD2531A032	11.2500	20Y	1/26/2031	7108	19.47					7.8771	7.8013	7.8111
FXTN 20-17 *	PIBD2031G171	8.0000	20Y	7/19/2031	7282	19.95	6,881.853000	7.8955	4:14:41 PM	7.9015	7.9642	7.8912	7.9015
FXTN 25-04	PIBD2531J042	9.3750	21Y	10/5/2031	7360	20.16					7.9682	7.8952	7.9048
FXTN 25-05	PIBD2532K057	8.5000	22Y	11/29/2032	7781	21.32					7.9893	7.9168	7.9229
FXTN 25-06	PIBD2534K062	9.2500	24Y	11/5/2034	8487	23.25					8.0248	7.9530	7.9533
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	8816	24.15	5.000000	7.8750	2:28:32 PM	7.9408	8.0414	7.9698	7.9674
FXTN 25-08 *	PIBD2535L086	8.1250	25Y	12/16/2035	8893	24.36	369.864396	7.9500	3:50:08 PM	7.9711	8.0453	7.9738	7.9707