

Interpolated Bonds
August 15, 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	35	0.10					2.3815	2.2657	2.2657
FXTN 10-28	PIBD1011J288	16.5000	2M	10/11/2011	56	0.15					2.2100	2.0839	2.0839
FXTN 05-64	PIBD0511J642	7.2500	2M	10/19/2011	64	0.18					2.1663	2.0375	2.0375
RTB 05-05	PIID0511L054	5.8750	4M	12/6/2011	112	0.31					2.0520	1.9676	1.9645
FXTN 04-19	PIBD0411L191	5.8750	4M	12/13/2011	119	0.33					2.0655	2.0000	1.9958
FXTN 03-18	PIBD0312A182	5.8750	5M	1/8/2012	145	0.40					2.1156	2.1203	2.1122
SPTB 10-02	SPTB1012A021	14.0000	5M	1/31/2012	168	0.46					2.1599	2.2267	2.2151
FXTN 05-65	PIBD0512B658	5.7500	6M	2/21/2012	189	0.52	220.660000	2.2500	11:50:29 AM	2.3135	2.2004	2.3239	2.3091
FXTN 10-29	PIBD1012D291	13.0000	9M	4/25/2012	253	0.69	132.516938	2.2000	11:44:18 AM	2.3000	2.3846	2.4116	2.4210
FXTN 07-39	PIBD0712D395	11.5000	9M	4/28/2012	256	0.70					2.3933	2.4156	2.4261
RTB 05-06	PIID0512H067	7.1250	1Y	8/1/2012	351	0.96	248.210000	2.6000	11:56:44 AM	2.6000	2.6682	2.5408	2.5881
FXTN 07-40	PIBD0712H408	11.3750	1.5Y	8/18/2012	368	1.01					2.7120	2.5709	2.6172
RTB 03-07	PIID0312I070	5.2500	1.5Y	9/24/2012	405	1.11	416.673600	2.7000	4:04:14 PM	2.8779	2.7992	2.6481	2.6808
FXTN 10-30	PIBD1012J302	12.1250	1.5Y	10/17/2012	428	1.17					2.8533	2.6961	2.7204
FXTN 07-41	PIBD0712K413	10.5000	1.5Y	11/17/2012	459	1.26					2.9263	2.7608	2.7737
FXTN 07-42	PIBD0713A421	9.0000	1.5Y	1/5/2013	508	1.39					3.0417	2.8630	2.8580
FXTN 03-19	PIBD0313A199	5.2500	1.5Y	1/7/2013	510	1.40					3.0464	2.8672	2.8614
FXTN 07-43	PIBD0713C438	8.7500	2Y	3/3/2013	565	1.55	186.434000	3.0500	11:54:03 AM	3.0500	3.1760	2.9820	2.9560
FXTN 05-66	PIBD0513C664	6.6250	2Y	3/13/2013	575	1.58	162.900000	3.4000	3:59:02 PM	3.4000	3.1995	3.0028	2.9732
FXTN 10-31	PIBD1013C316	12.7500	2Y	3/27/2013	589	1.61					3.2325	3.0321	2.9973
FXTN 10-32	PIBD1013E320	11.7500	2Y	5/15/2013	638	1.75					3.3479	3.1343	3.0816
FXTN 07-44	PIBD0713F446	9.6250	2Y	6/29/2013	683	1.87					3.4539	3.2282	3.1590
RTB 05-07 *	PIID0513G075	9.0000	2Y	7/31/2013	715	1.96	154.171000	3.2150	4:05:25 PM	3.2160	3.5292	3.2950	3.2141
FXTN 10-33	PIBD1013J337	11.0000	2.5Y	10/9/2013	785	2.15					3.5454	3.3211	3.2514
FXTN 07-45	PIBD0713K457	7.1250	2.5Y	11/2/2013	809	2.22					3.5509	3.3300	3.2641
FXTN 05-67	PIBD0514A673	6.2500	2.5Y	1/27/2014	895	2.45	278.573000	3.6000	2:21:36 PM	3.5287	3.5707	3.3620	3.3100
FXTN 10-34	PIBD1014C341	12.3750	3Y	3/25/2014	952	2.61					3.5838	3.3833	3.3403
FXTN 10-35 *	PIBD1014G356	12.7500	3Y	7/15/2014	1064	2.92					3.6096	3.4250	3.4000
RTB 05-08	PIID0514I080	6.2500	3.5Y	9/24/2014	1135	3.11	87.561867	3.6250	3:40:13 PM	3.8832	3.8006	3.6307	3.6105
FXTN 07-46	PIBD0714J466	6.5000	3.5Y	10/4/2014	1145	3.14	18.000000	4.1750	3:32:02 PM	4.1750	3.8275	3.6597	3.6402
SPTB 10-03	SPTB1014J037	12.2500	3.5Y	10/14/2014	1155	3.16					3.8544	3.6887	3.6698
FXTN 10-36	PIBD1015B367	12.3750	4Y	2/24/2015	1288	3.53					4.2122	4.0741	4.0642
FXTN 05-68	PIBD0515E685	6.3750	4Y	5/13/2015	1366	3.74					4.4221	4.3001	4.2954
FXTN 07-47	PIBD0715E477	8.3750	4Y	5/22/2015	1375	3.77					4.4463	4.3261	4.3221
FXTN 04-20 *	PIBD0415G203	4.8750	4Y	7/21/2015	1435	3.93	120.000000	4.5000	12:04:47 PM	4.5000	4.6077	4.5000	4.5000
RTB 05-09	PIID0515H097	5.8750	4.5Y	8/19/2015	1464	4.01	0.600000	4.6000	11:42:12 AM	4.6662	4.6357	4.5181	4.5129
FXTN 10-37	PIBD1015H370	11.8750	4.5Y	8/25/2015	1470	4.03					4.6415	4.5218	4.5156
FXTN 05-69	PIBD0515K697	4.6250	4.5Y	11/25/2015	1562	4.28					4.7302	4.5791	4.5565
FXTN 10-38	PIBD1015L384	10.1250	4.5Y	12/15/2015	1582	4.33					4.7495	4.5915	4.5654
FXTN 10-39	PIBD1016A393	9.2500	4.5Y	1/12/2016	1610	4.41					4.7766	4.6090	4.5778
FXTN 07-48	PIBD0716A488	7.0000	4.5Y	1/27/2016	1625	4.45	152.500000	4.7500	3:32:12 PM	4.7500	4.7910	4.6183	4.5845
RTB 05-10	PIID0516C107	6.0000	5Y	3/3/2016	1661	4.55	10.000000	4.5500	10:37:30 AM	4.5500	4.8258	4.6407	4.6005
FXTN 10-40	PIBD1016C407	7.5000	5Y	3/30/2016	1688	4.62					4.8518	4.6576	4.6125
FXTN 10-41 *	PIBD1016D416	7.0000	5Y	4/27/2016	1716	4.70					4.8788	4.6750	4.6250

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FXTN 10-42	PIBD1016I420	9.1250	5.5Y	9/4/2016	1846	5.06	5,461.000000	4.8300	4:13:57 PM	4.8451	4.9608	4.7759	4.7344
RTB 07-01	PIID0716I018	7.0000	5.5Y	9/24/2016	1866	5.11	16.470000	5.0000	3:17:14 PM	5.0000	4.9734	4.7915	4.7512
FXTN 10-43	PIBD1016K436	6.2500	5.5Y	11/16/2016	1919	5.26					5.0068	4.8326	4.7958
FXTN 07-49	PIBD0717C493	7.0000	6Y	3/31/2017	2054	5.63	150.000000	5.0000	2:52:35 PM	5.0666	5.0919	4.9374	4.9094
FXTN 20-01	PIBD2017D011	14.3750	6Y	4/24/2017	2078	5.69					5.1070	4.9561	4.9296
RTB 07-02	PIID0717H026	6.6250	6.5Y	8/19/2017	2195	6.01	0.500000	5.2500	10:23:38 AM	5.2500	5.1808	5.0469	5.0281
FXTN 10-44	PIBD1017H447	7.7500	6.5Y	8/23/2017	2199	6.02					5.1833	5.0500	5.0315
FXTN 07-50	PIBD0717J502	5.3750	6.5Y	10/28/2017	2265	6.21					5.2249	5.1012	5.0870
FXTN 10-45 *	PIBD1018A451	5.8750	7Y	1/31/2018	2360	6.47	8,083.674117	5.1650	4:13:38 PM	5.1670	5.2848	5.1750	5.1670
FXTN 10-47	PIBD1018K478	8.8750	7.5Y	11/20/2018	2653	7.27					5.4659	5.3506	5.3423
FXTN 10-48	PIBD1019B485	7.8750	8Y	2/19/2019	2744	7.52					5.5222	5.4051	5.3968
FXTN 10-50	PIBD1020B508	7.7500	9Y	2/18/2020	3108	8.52					5.7472	5.6233	5.6146
RTB 10-01	PIID1020H015	7.2500	9.5Y	8/19/2020	3291	9.02					5.8604	5.7329	5.7241
FXTN 10-51	PIBD1020I510	6.1250	9.5Y	9/16/2020	3319	9.09					5.8777	5.7497	5.7409
FXTN 10-52	PIBD1020L525	5.8750	9.5Y	12/16/2020	3410	9.34	2,087.000000	5.8700	3:37:46 PM	5.8752	5.9339	5.8042	5.7953
RTB 10-02	PIID1021C027	7.3750	10Y	3/3/2021	3487	9.55	6,324.007000	5.8550	4:02:47 PM	5.8752	5.9815	5.8504	5.8414
FXTN 10-53 *	PIBD1021D531	6.5000	10Y	4/28/2021	3543	9.71	348.260000	5.8650	4:00:59 PM	5.8704	6.0162	5.8839	5.8749
FXTN 10-54	PIBD1022G545	6.3750	10.5Y	1/19/2022	3809	10.44	884.852000	5.8700	3:56:34 PM	5.8920	6.1510	6.0195	6.0103
FXTN 20-02	PIBD2022C021	15.0000	11Y	3/14/2022	3863	10.58					6.1783	6.0470	6.0378
FXTN 20-03	PIBD2022J033	12.7500	12Y	10/17/2022	4080	11.18					6.2883	6.1576	6.1483
FXTN 20-04	PIBD2023B048	13.0000	12Y	2/20/2023	4206	11.52					6.3521	6.2218	6.2124
FXTN 20-05	PIBD2023E054	11.8750	12Y	5/29/2023	4304	11.79					6.4018	6.2717	6.2623
FXTN 20-06	PIBD2023J068	11.3750	13Y	10/23/2023	4451	12.19					6.4763	6.3466	6.3372
FXTN 20-07	PIBD2024F075	12.3750	13Y	6/3/2024	4675	12.81					6.5898	6.4607	6.4512
FXTN 20-08	PIBD2024H086	12.8750	13Y	8/5/2024	4738	12.98					6.6218	6.4928	6.4833
FXTN 20-09	PIBD2024K091	13.7500	14Y	11/11/2024	4836	13.25					6.6714	6.5428	6.5332
FXTN 20-10	PIBD2025D103	12.1250	14Y	4/14/2025	4990	13.67					6.7495	6.6212	6.6116
FXTN 20-11	PIBD2025J116	12.1250	15Y	10/20/2025	5179	14.19					6.8452	6.7175	6.7078
FXTN 25-01	PIBD2525K015	18.2500	15Y	11/29/2025	5219	14.30					6.8655	6.7379	6.7281
FXTN 20-12	PIBD2026A122	10.2500	15Y	1/19/2026	5270	14.44					6.8914	6.7639	6.7541
FXTN 20-13	PIBD2026L139	8.0000	16Y	12/7/2026	5592	15.32	1.334000	8.0000	11:22:14 AM	8.0000	7.0545	6.9280	6.9180
FXTN 20-14	PIBD2027I140	8.6250	17Y	9/6/2027	5865	16.07					7.1929	7.0671	7.0570
FXTN 20-15	PIBD2028L151	9.5000	18Y	12/4/2028	6320	17.32					7.4235	7.2989	7.2887
FXTN 20-16	PIBD2030E166	8.7500	19Y	5/27/2030	6859	18.79					7.6966	7.5735	7.5631
FXTN 25-02	PIBD2530G029	12.5000	19Y	7/28/2030	6921	18.96					7.7280	7.6051	7.5946
FXTN 25-03	PIBD2531A032	11.2500	20Y	1/26/2031	7103	19.46					7.8203	7.6979	7.6873
FXTN 20-17 *	PIBD2031G171	8.0000	20Y	7/19/2031	7277	19.94	3,510.716940	7.7600	4:11:17 PM	7.7759	7.9085	7.7865	7.7759
FXTN 25-04	PIBD2531J042	9.3750	21Y	10/5/2031	7355	20.15					7.9154	7.7908	7.7805
FXTN 25-05	PIBD2532K057	8.5000	22Y	11/29/2032	7776	21.30					7.9527	7.8139	7.8055
FXTN 25-06	PIBD2534K062	9.2500	24Y	11/5/2034	8482	23.24					8.0152	7.8525	7.8474
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	8811	24.14	1.964000	7.8500	11:28:20 AM	7.8623	8.0443	7.8706	7.8669
FXTN 25-08 *	PIBD2535L086	8.1250	25Y	12/16/2035	8888	24.35	527.667500	7.8500	3:57:23 PM	7.8715	8.0512	7.8748	7.8715