

Interpolated Bonds
August 18, 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	1M	9/20/2011	32	0.09					2.3203	2.1992	2.1992
FXTN 10-28	PIBD1011J288	16.5000	2M	10/11/2011	53	0.15					2.1580	1.9107	1.9067
FXTN 05-64	PIBD0511J642	7.2500	2M	10/19/2011	61	0.17					2.1212	1.8250	1.8194
RTB 05-05	PIID0511L054	5.8750	4M	12/6/2011	109	0.30					2.0276	1.6041	1.6128
FXTN 04-19	PIBD0411L191	5.8750	4M	12/13/2011	116	0.32					2.0399	1.6317	1.6474
FXTN 03-18	PIBD0312A182	5.8750	5M	1/8/2012	142	0.39					2.0857	1.7345	1.7761
SPTB 10-02	SPTB1012A021	14.0000	5M	1/31/2012	165	0.45					2.1262	1.8254	1.8900
FXTN 05-65	PIBD0512B658	5.7500	6M	2/21/2012	186	0.51	366.000000	2.0300	4:14:56 PM	1.9970	2.1632	1.9084	1.9940
FXTN 10-29	PIBD1012D291	13.0000	9M	4/25/2012	250	0.68	0.468384	2.1000	12:20:00 PM	2.1000	2.3404	2.0937	2.1415
FXTN 07-39	PIBD0712D395	11.5000	9M	4/28/2012	253	0.69	6.350000	2.1000	12:20:08 PM	2.1000	2.3487	2.1023	2.1483
RTB 05-06	PIID0512H067	7.1250	1Y	8/1/2012	348	0.95	267.300000	2.3950	3:33:36 PM	2.3972	2.6132	2.3757	2.3634
FXTN 07-40	PIBD0712H408	11.3750	1Y	8/18/2012	365	1.00	3.500000	2.3000	12:20:19 PM	2.3000	2.6535	2.4142	2.3980
RTB 03-07	PIID0312I070	5.2500	1.5Y	9/24/2012	402	1.10	0.600000	3.5000	3:36:24 PM	3.5000	2.7307	2.4820	2.4676
FXTN 10-30	PIBD1012J302	12.1250	1.5Y	10/17/2012	425	1.16	0.150000	2.4000	12:20:30 PM	2.4000	2.7786	2.5241	2.5108
FXTN 07-41	PIBD0712K413	10.5000	1.5Y	11/17/2012	456	1.25					2.8432	2.5809	2.5690
FXTN 07-42	PIBD0713A421	9.0000	1.5Y	1/5/2013	505	1.38					2.9454	2.6707	2.6611
FXTN 03-19	PIBD0313A199	5.2500	1.5Y	1/7/2013	507	1.39	2.000000	2.8750	4:04:49 PM	2.8750	2.9496	2.6744	2.6648
FXTN 07-43	PIBD0713C438	8.7500	2Y	3/3/2013	562	1.54	40.177000	2.7500	12:05:50 PM	2.8940	3.0642	2.7751	2.7682
FXTN 05-66	PIBD0513C664	6.6250	2Y	3/13/2013	572	1.57					3.0851	2.7935	2.7870
FXTN 10-31	PIBD1013C316	12.7500	2Y	3/27/2013	586	1.61					3.1143	2.8191	2.8133
FXTN 10-32	PIBD1013E320	11.7500	2Y	5/15/2013	635	1.74	4.653000	2.8000	12:20:43 PM	2.8000	3.2164	2.9089	2.9053
FXTN 07-44	PIBD0713F446	9.6250	2Y	6/29/2013	680	1.86					3.3102	2.9914	2.9899
RTB 05-07 *	PIID0513G075	9.0000	2Y	7/31/2013	712	1.95	1.500000	4.1250	9:45:00 AM	4.1250	3.3769	3.0500	3.0500
FXTN 10-33	PIBD1013J337	11.0000	2.5Y	10/9/2013	782	2.14					3.4155	3.1001	3.1001
FXTN 07-45	PIBD0713K457	7.1250	2.5Y	11/2/2013	806	2.21	24.000000	3.6000	2:42:22 PM	3.6000	3.4287	3.1173	3.1173
FXTN 05-67	PIBD0514A673	6.2500	2.5Y	1/27/2014	892	2.44	728.865926	3.3000	12:04:29 PM	3.3153	3.4761	3.1789	3.1789
FXTN 10-34	PIBD1014C341	12.3750	3Y	3/25/2014	949	2.60					3.5075	3.2198	3.2198
FXTN 10-35 *	PIBD1014G356	12.7500	3Y	7/15/2014	1061	2.91					3.5692	3.3000	3.3000
RTB 05-08	PIID0514I080	6.2500	3.5Y	9/24/2014	1132	3.10	887.466000	3.5500	2:08:46 PM	3.5260	3.7512	3.4686	3.4686
FXTN 07-46	PIBD0714J466	6.5000	3.5Y	10/4/2014	1142	3.13					3.7768	3.4924	3.4924
SPTB 10-03	SPTB1014J037	12.2500	3.5Y	10/14/2014	1152	3.16					3.8024	3.5161	3.5161
FXTN 10-36	PIBD1015B367	12.3750	4Y	2/24/2015	1285	3.52					4.1432	3.8320	3.8320
FXTN 05-68	PIBD0515E685	6.3750	4Y	5/13/2015	1363	3.73					4.3431	4.0172	4.0172
FXTN 07-47	PIBD0715E477	8.3750	4Y	5/22/2015	1372	3.76					4.3662	4.0386	4.0386
FXTN 04-20	PIBD0415G203	4.8750	4Y	7/21/2015	1432	3.92					4.5199	4.1811	4.1811
RTB 05-09 *	PIID0515H097	5.8750	4Y	8/19/2015	1461	4.00					4.5942	4.2500	4.2500
FXTN 10-37	PIBD1015H370	11.8750	4.5Y	8/25/2015	1467	4.02					4.6000	4.2560	4.2560
FXTN 05-69	PIBD0515K697	4.6250	4.5Y	11/25/2015	1559	4.27					4.6885	4.3472	4.3472
FXTN 10-38	PIBD1015L384	10.1250	4.5Y	12/15/2015	1579	4.33					4.7077	4.3671	4.3671
FXTN 10-39	PIBD1016A393	9.2500	4.5Y	1/12/2016	1607	4.40					4.7346	4.3948	4.3948
FXTN 07-48	PIBD0716A488	7.0000	4.5Y	1/27/2016	1622	4.44	740.695000	4.5250	4:02:04 PM	4.5327	4.7490	4.4097	4.4097
RTB 05-10	PIID0516C107	6.0000	5Y	3/3/2016	1658	4.54	21.850000	4.6000	3:00:32 PM	4.8099	4.7837	4.4454	4.4454
FXTN 10-40	PIBD1016C407	7.5000	5Y	3/30/2016	1685	4.62					4.8096	4.4722	4.4722
FXTN 10-41 *	PIBD1016D416	7.0000	5Y	4/27/2016	1713	4.69					4.8365	4.5000	4.5000

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FXTN 10-42	PIBD1016I420	9.1250	5.5Y	9/4/2016	1843	5.05	11,281.800000	4.6600	3:37:24 PM	4.6557	4.8834	4.5771	4.5771
RTB 07-01	PIID0716I018	7.0000	5.5Y	9/24/2016	1863	5.10					4.8906	4.5890	4.5890
FXTN 10-43	PIBD1016K436	6.2500	5.5Y	11/16/2016	1916	5.25					4.9097	4.6204	4.6204
FXTN 07-49	PIBD0717C493	7.0000	6Y	3/31/2017	2051	5.62	650.000000	4.8350	11:55:51 AM	4.8417	4.9584	4.7005	4.7005
FXTN 20-01	PIBD2017D011	14.3750	6Y	4/24/2017	2075	5.68					4.9670	4.7147	4.7147
RTB 07-02	PIID0717H026	6.6250	6Y	8/19/2017	2192	6.01					5.0092	4.7841	4.7841
FXTN 10-44	PIBD1017H447	7.7500	6.5Y	8/23/2017	2196	6.02					5.0106	4.7865	4.7865
FXTN 07-50	PIBD0717J502	5.3750	6.5Y	10/28/2017	2262	6.20	432.260333	4.8500	2:17:24 PM	4.9945	5.0344	4.8256	4.8256
FXTN 10-45	PIBD1018A451	5.8750	6.5Y	1/31/2018	2357	6.46	22,320.500000	4.9900	4:10:31 PM	4.9896	5.0687	4.8820	4.8820
FXTN 07-51 *	PIBD0718H511	5.0000	7Y	8/18/2018	2556	7.00	650.000000	5.0000	8:46:45 AM	5.0000	5.1404	5.0000	5.0000
FXTN 10-47	PIBD1018K478	8.8750	7.5Y	11/20/2018	2650	7.26					5.2134	5.0696	5.0684
FXTN 10-48	PIBD1019B485	7.8750	8Y	2/19/2019	2741	7.51					5.2841	5.1371	5.1346
FXTN 10-50	PIBD1020B508	7.7500	8.5Y	2/18/2020	3105	8.51					5.5670	5.4068	5.3993
RTB 10-01	PIID1020H015	7.2500	9.5Y	8/19/2020	3288	9.01					5.7092	5.5424	5.5325
FXTN 10-51	PIBD1020I510	6.1250	9.5Y	9/16/2020	3316	9.08	300.000000	5.7100	12:41:46 PM	5.7067	5.7309	5.5631	5.5528
FXTN 10-52	PIBD1020L525	5.8750	9.5Y	12/16/2020	3407	9.33	2,401.093652	5.6550	3:37:38 PM	5.7080	5.8017	5.6305	5.6190
RTB 10-02	PIID1021C027	7.3750	10Y	3/3/2021	3484	9.55	9,534.380000	5.7000	4:09:00 PM	5.7149	5.8615	5.6876	5.6750
FXTN 10-53 *	PIBD1021D531	6.5000	10Y	4/28/2021	3540	9.70	3,164.000000	5.7000	3:20:40 PM	5.7184	5.9050	5.7291	5.7158
FXTN 10-54	PIBD1022G545	6.3750	10.5Y	1/19/2022	3806	10.43	7,001.466055	5.6800	3:52:01 PM	5.7394	6.0312	5.8596	5.8476
FXTN 20-02	PIBD2022C021	15.0000	11Y	3/14/2022	3860	10.58					6.0568	5.8861	5.8743
FXTN 20-03	PIBD2022J033	12.7500	12Y	10/17/2022	4077	11.17					6.1597	5.9926	5.9819
FXTN 20-04	PIBD2023B048	13.0000	12Y	2/20/2023	4203	11.52					6.2195	6.0545	6.0443
FXTN 20-05	PIBD2023E054	11.8750	12Y	5/29/2023	4301	11.78					6.2660	6.1025	6.0929
FXTN 20-06	PIBD2023J068	11.3750	13Y	10/23/2023	4448	12.19					6.3357	6.1747	6.1658
FXTN 20-07	PIBD2024F075	12.3750	13Y	6/3/2024	4672	12.80					6.4420	6.2846	6.2768
FXTN 20-08	PIBD2024H086	12.8750	13Y	8/5/2024	4735	12.97					6.4719	6.3155	6.3080
FXTN 20-09	PIBD2024K091	13.7500	14Y	11/11/2024	4833	13.24					6.5184	6.3636	6.3566
FXTN 20-10	PIBD2025D103	12.1250	14Y	4/14/2025	4987	13.66					6.5914	6.4392	6.4329
FXTN 20-11	PIBD2025J116	12.1250	15Y	10/20/2025	5176	14.18					6.6811	6.5320	6.5266
FXTN 25-01	PIBD2525K015	18.2500	15Y	11/29/2025	5216	14.29					6.7001	6.5516	6.5464
FXTN 20-12	PIBD2026A122	10.2500	15Y	1/19/2026	5267	14.43					6.7243	6.5766	6.5717
FXTN 20-13	PIBD2026L139	8.0000	16Y	12/7/2026	5589	15.31					6.8770	6.7347	6.7312
FXTN 20-14	PIBD2027I140	8.6250	17Y	9/6/2027	5862	16.06					7.0065	6.8687	6.8665
FXTN 20-15	PIBD2028L151	9.5000	18Y	12/4/2028	6317	17.31					7.2224	7.0920	7.0920
FXTN 20-16	PIBD2030E166	8.7500	19Y	5/27/2030	6856	18.78					7.4781	7.3565	7.3592
FXTN 25-02	PIBD2530G029	12.5000	19Y	7/28/2030	6918	18.95					7.5075	7.3869	7.3899
FXTN 25-03	PIBD2531A032	11.2500	20Y	1/26/2031	7100	19.45					7.5938	7.4762	7.4801
FXTN 20-17 *	PIBD2031G171	8.0000	20Y	7/19/2031	7274	19.93	9,423.289664	7.5400	4:09:39 PM	7.5663	7.6763	7.5616	7.5663
FXTN 25-04	PIBD2531J042	9.3750	21Y	10/5/2031	7352	20.14					7.6865	7.5683	7.5726
FXTN 25-05	PIBD2532K057	8.5000	22Y	11/29/2032	7773	21.30					7.7414	7.6041	7.6064
FXTN 25-06	PIBD2534K062	9.2500	24Y	11/5/2034	8479	23.23					7.8334	7.6642	7.6631
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	8808	24.13	12.880000	7.6550	3:49:05 PM	7.6494	7.8763	7.6922	7.6895
FXTN 25-08 *	PIBD2535L086	8.1250	25Y	12/16/2035	8885	24.34	3,972.313800	7.7000	4:11:54 PM	7.6959	7.8863	7.6988	7.6957