

Interpolated Bonds
August 23, 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	27	0.07					2.0659	1.9765	1.9765
FXTN 10-28	PIBD1011J288	16.5000	2M	10/11/2011	48	0.13					1.2685	1.1387	1.1363
FXTN 05-64	PIBD0511J642	7.2500	2M	10/19/2011	56	0.15					1.2388	1.1010	1.0972
RTB 05-05	PIID0511L054	5.8750	4M	12/6/2011	104	0.28					1.1188	0.9487	0.9399
FXTN 04-19	PIBD0411L191	5.8750	4M	12/13/2011	111	0.30					1.1244	0.9556	0.9476
FXTN 03-18	PIBD0312A182	5.8750	5M	1/8/2012	137	0.38					1.1450	0.9810	0.9759
SPTB 10-02	SPTB1012A021	14.0000	5M	1/31/2012	160	0.44					1.1633	1.0035	1.0010
FXTN 05-65	PIBD0512B658	5.7500	6M	2/21/2012	181	0.50					1.1800	1.0240	1.0239
FXTN 10-29	PIBD1012D291	13.0000	8M	4/25/2012	245	0.67					1.3479	1.1886	1.1880
FXTN 07-39	PIBD0712D395	11.5000	8M	4/28/2012	248	0.68					1.3558	1.1964	1.1958
RTB 05-06	PIID0512H067	7.1250	11M	8/1/2012	343	0.94					1.6078	1.4431	1.4415
FXTN 07-40	PIBD0712H408	11.3750	1Y	8/18/2012	360	0.99					1.6529	1.4872	1.4855
RTB 03-07	PIID0312I070	5.2500	1.5Y	9/24/2012	397	1.09	2.303000	3.0000	11:49:14 AM	2.5748	1.8050	1.6215	1.6189
FXTN 10-30	PIBD1012J302	12.1250	1.5Y	10/17/2012	420	1.15					1.9036	1.7078	1.7047
FXTN 07-41	PIBD0712K413	10.5000	1.5Y	11/17/2012	451	1.24					2.0366	1.8242	1.8203
FXTN 07-42	PIBD0713A421	9.0000	1.5Y	1/5/2013	500	1.37					2.2468	2.0081	2.0030
FXTN 03-19	PIBD0313A199	5.2500	1.5Y	1/7/2013	502	1.38					2.2554	2.0156	2.0105
FXTN 07-43	PIBD0713C438	8.7500	2Y	3/3/2013	557	1.53	1.105000	2.2501	3:41:55 PM	2.2501	2.4913	2.2220	2.2156
FXTN 05-66	PIBD0513C664	6.6250	2Y	3/13/2013	567	1.55					2.5341	2.2595	2.2529
FXTN 10-31	PIBD1013C316	12.7500	2Y	3/27/2013	581	1.59					2.5942	2.3121	2.3051
FXTN 10-32	PIBD1013E320	11.7500	2Y	5/15/2013	630	1.73					2.8044	2.4960	2.4878
FXTN 07-44	PIBD0713F446	9.6250	2Y	6/29/2013	675	1.85					2.9974	2.6649	2.6557
RTB 05-07 *	PIID0513G075	9.0000	2Y	7/31/2013	707	1.94					3.1346	2.7850	2.7750
FXTN 10-33	PIBD1013J337	11.0000	2.5Y	10/9/2013	777	2.13					3.1871	2.8532	2.8402
FXTN 07-45	PIBD0713K457	7.1250	2.5Y	11/2/2013	801	2.19					3.2051	2.8766	2.8625
FXTN 05-67	PIBD0514A673	6.2500	2.5Y	1/27/2014	887	2.43	9.668000	3.3000	3:28:15 PM	3.3000	3.2695	2.9604	2.9426
FXTN 10-34	PIBD1014C341	12.3750	3Y	3/25/2014	944	2.59					3.3122	3.0159	2.9957
FXTN 10-35 *	PIBD1014G356	12.7500	3Y	7/15/2014	1056	2.89					3.3962	3.1250	3.1000
RTB 05-08	PIID0514I080	6.2500	3.5Y	9/24/2014	1127	3.09	362.059400	3.5000	12:38:45 PM	3.5000	3.6027	3.3469	3.3296
FXTN 07-46	PIBD0714J466	6.5000	3.5Y	10/4/2014	1137	3.12					3.6318	3.3782	3.3619
SPTB 10-03	SPTB1014J037	12.2500	3.5Y	10/14/2014	1147	3.14					3.6608	3.4094	3.3943
FXTN 10-36	PIBD1015B367	12.3750	4Y	2/24/2015	1280	3.51					4.0477	3.8251	3.8244
FXTN 05-68	PIBD0515E685	6.3750	4Y	5/13/2015	1358	3.72					4.2746	4.0689	4.0766
FXTN 07-47	PIBD0715E477	8.3750	4Y	5/22/2015	1367	3.75					4.3007	4.0971	4.1057
FXTN 04-20	PIBD0415G203	4.8750	4Y	7/21/2015	1427	3.91	437.738692	4.3000	2:12:55 PM	4.3747	4.4753	4.2846	4.2998
RTB 05-09 *	PIID0515H097	5.8750	4Y	8/19/2015	1456	3.99	256.300000	4.4200	3:50:14 PM	4.4258	4.5596	4.3753	4.3935
FXTN 10-37	PIBD1015H370	11.8750	4.5Y	8/25/2015	1462	4.01					4.5640	4.3776	4.3955
FXTN 05-69	PIBD0515K697	4.6250	4.5Y	11/25/2015	1554	4.26					4.6314	4.4140	4.4252
FXTN 10-38	PIBD1015L384	10.1250	4.5Y	12/15/2015	1574	4.31					4.6461	4.4220	4.4317
FXTN 10-39	PIBD1016A393	9.2500	4.5Y	1/12/2016	1602	4.39					4.6666	4.4330	4.4407
FXTN 07-48	PIBD0716A488	7.0000	4.5Y	1/27/2016	1617	4.43	626.675000	4.5000	2:51:43 PM	4.5000	4.6776	4.4390	4.4456
RTB 05-10	PIID0516C107	6.0000	5Y	3/3/2016	1653	4.53	1.882000	4.8500	2:17:33 PM	4.6309	4.7039	4.4532	4.4572
FXTN 10-40	PIBD1016C407	7.5000	5Y	3/30/2016	1680	4.60					4.7237	4.4639	4.4659
FXTN 10-41 *	PIBD1016D416	7.0000	5Y	4/27/2016	1708	4.68					4.7442	4.4750	4.4750

Interpolated Bonds
August 23, 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	1838	5.04	1,259.321000	4.7300	4:02:30 PM	4.7213	4.8059	4.5560	4.5560
RTB 07-01	PIID0716I018	7.0000	5.5Y	9/24/2016	1858	5.09	4.900000	4.8050	11:12:03 AM	4.8050	4.8154	4.5684	4.5684
FXTN 10-43	PIBD1016K436	6.2500	5.5Y	11/16/2016	1911	5.24					4.8406	4.6014	4.6014
FXTN 07-49	PIBD0717C493	7.0000	6Y	3/31/2017	2046	5.61					4.9046	4.6855	4.6855
FXTN 20-01	PIBD2017D011	14.3750	6Y	4/24/2017	2070	5.67					4.9160	4.7004	4.7004
RTB 07-02	PIID0717H026	6.6250	6Y	8/19/2017	2187	5.99	200.000000	4.9700	11:31:07 AM	4.9700	4.9715	4.7733	4.7733
FXTN 10-44	PIBD1017H447	7.7500	6Y	8/23/2017	2191	6.00					4.9734	4.7758	4.7758
FXTN 07-50	PIBD0717J502	5.3750	6.5Y	10/28/2017	2257	6.18	100.000000	5.0250	9:46:25 AM	5.0250	5.0047	4.8169	4.8169
FXTN 10-45	PIBD1018A451	5.8750	6.5Y	1/31/2018	2352	6.44	3,772.039000	4.9850	4:11:22 PM	4.9796	5.0498	4.8761	4.8761
FXTN 07-51 *	PIBD0718H511	5.0000	7Y	8/18/2018	2551	6.99					5.1442	5.0000	5.0000
FXTN 10-47	PIBD1018K478	8.8750	7.5Y	11/20/2018	2645	7.25	200.000000	5.1000	4:03:28 PM	5.0950	5.2125	5.0697	5.0698
FXTN 10-48	PIBD1019B485	7.8750	7.5Y	2/19/2019	2736	7.50					5.2787	5.1371	5.1373
FXTN 10-50	PIBD1020B508	7.7500	8.5Y	2/18/2020	3100	8.49					5.5431	5.4069	5.4076
RTB 10-01	PIID1020H015	7.2500	9Y	8/19/2020	3283	8.99					5.6761	5.5425	5.5434
FXTN 10-51	PIBD1020I510	6.1250	9.5Y	9/16/2020	3311	9.07	550.000000	5.7500	11:13:50 AM	5.7536	5.6965	5.5633	5.5642
FXTN 10-52	PIBD1020L525	5.8750	9.5Y	12/16/2020	3402	9.32	401.320000	5.7000	2:58:57 PM	5.7548	5.7626	5.6307	5.6318
RTB 10-02	PIID1021C027	7.3750	10Y	3/3/2021	3479	9.53	456.008000	5.7350	4:01:50 PM	5.7305	5.8185	5.6878	5.6889
FXTN 10-53 *	PIBD1021D531	6.5000	10Y	4/28/2021	3535	9.68					5.8592	5.7293	5.7305
FXTN 10-54	PIBD1022G545	6.3750	10.5Y	1/19/2022	3801	10.41	3,190.698110	5.7950	4:01:41 PM	5.7986	5.9869	5.8575	5.8585
FXTN 20-02	PIBD2022C021	15.0000	11Y	3/14/2022	3855	10.56					6.0128	5.8835	5.8845
FXTN 20-03	PIBD2022J033	12.7500	12Y	10/17/2022	4072	11.16					6.1170	5.9881	5.9889
FXTN 20-04	PIBD2023B048	13.0000	12Y	2/20/2023	4198	11.50					6.1775	6.0489	6.0495
FXTN 20-05	PIBD2023E054	11.8750	12Y	5/29/2023	4296	11.77					6.2245	6.0961	6.0967
FXTN 20-06	PIBD2023J068	11.3750	13Y	10/23/2023	4443	12.17					6.2951	6.1670	6.1674
FXTN 20-07	PIBD2024F075	12.3750	13Y	6/3/2024	4667	12.79					6.4026	6.2749	6.2752
FXTN 20-08	PIBD2024H086	12.8750	13Y	8/5/2024	4730	12.96					6.4328	6.3053	6.3055
FXTN 20-09	PIBD2024K091	13.7500	14Y	11/11/2024	4828	13.23					6.4799	6.3525	6.3527
FXTN 20-10	PIBD2025D103	12.1250	14Y	4/14/2025	4982	13.65					6.5538	6.4268	6.4268
FXTN 20-11	PIBD2025J116	12.1250	15Y	10/20/2025	5171	14.17					6.6445	6.5179	6.5178
FXTN 25-01	PIBD2525K015	18.2500	15Y	11/29/2025	5211	14.28					6.6637	6.5371	6.5370
FXTN 20-12	PIBD2026A122	10.2500	15Y	1/19/2026	5262	14.42					6.6882	6.5617	6.5615
FXTN 20-13	PIBD2026L139	8.0000	16Y	12/7/2026	5584	15.30					6.8427	6.7169	6.7165
FXTN 20-14	PIBD2027I140	8.6250	17Y	9/6/2027	5857	16.05					6.9738	6.8485	6.8479
FXTN 20-15	PIBD2028L151	9.5000	18Y	12/4/2028	6312	17.29					7.1922	7.0678	7.0668
FXTN 20-16	PIBD2030E166	8.7500	19Y	5/27/2030	6851	18.77	60.000000	7.5300	9:10:38 AM	7.5300	7.4509	7.3276	7.3262
FXTN 25-02	PIBD2530G029	12.5000	19Y	7/28/2030	6913	18.94					7.4807	7.3575	7.3560
FXTN 25-03	PIBD2531A032	11.2500	20Y	1/26/2031	7095	19.44					7.5680	7.4453	7.4436
FXTN 20-17 *	PIBD2031G171	8.0000	20Y	7/19/2031	7269	19.92	2,666.024430	7.5150	3:49:44 PM	7.5273	7.6515	7.5291	7.5273
FXTN 25-04	PIBD2531J042	9.3750	21Y	10/5/2031	7347	20.13					7.6592	7.5354	7.5341
FXTN 25-05	PIBD2532K057	8.5000	22Y	11/29/2032	7768	21.28					7.7004	7.5689	7.5705
FXTN 25-06	PIBD2534K062	9.2500	24Y	11/5/2034	8474	23.22					7.7695	7.6253	7.6316
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	8803	24.12	8.000000	7.6000	2:48:15 PM	7.5969	7.8017	7.6515	7.6600
FXTN 25-08 *	PIBD2535L086	8.1250	25Y	12/16/2035	8880	24.33	1,040.712500	7.7000	4:04:08 PM	7.6672	7.8092	7.6577	7.6667