

Interpolated Bonds
August 05, 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	2M	9/20/2011	43	0.12					3.1709	3.0201	3.0201
FXTN 10-28	PIBD1011J288	16.5000	2M	10/11/2011	64	0.18					2.8816	2.7295	2.7295
FXTN 05-64	PIBD0511J642	7.2500	2M	10/19/2011	72	0.20					2.7713	2.6187	2.6187
RTB 05-05	PIID0511L054	5.8750	4M	12/6/2011	120	0.33					2.6805	2.5291	2.5291
FXTN 04-19	PIBD0411L191	5.8750	5M	12/13/2011	127	0.35					2.7016	2.5505	2.5505
FXTN 03-18	PIBD0312A182	5.8750	5M	1/8/2012	153	0.42					2.7796	2.6301	2.6301
SPTB 10-02	SPTB1012A021	14.0000	6M	1/31/2012	176	0.48					2.8487	2.7005	2.7005
FXTN 05-65	PIBD0512B658	5.7500	7M	2/21/2012	197	0.54					2.9050	2.7579	2.7579
FXTN 10-29	PIBD1012D291	13.0000	9M	4/25/2012	261	0.72					3.0640	2.9200	2.9200
FXTN 07-39	PIBD0712D395	11.5000	9M	4/28/2012	264	0.72					3.0715	2.9276	2.9276
RTB 05-06	PIID0512H067	7.1250	1Y	8/1/2012	359	0.98					3.2917	3.1431	3.1354
FXTN 07-40	PIBD0712H408	11.3750	1.5Y	8/18/2012	376	1.03					3.3211	3.1658	3.1519
RTB 03-07	PIID0312I070	5.2500	1.5Y	9/24/2012	413	1.13	1.069599	3.1750	2:35:45 PM	3.6639	3.3851	3.2153	3.1878
FXTN 10-30	PIBD1012J302	12.1250	1.5Y	10/17/2012	436	1.19					3.4249	3.2461	3.2101
FXTN 07-41	PIBD0712K413	10.5000	1.5Y	11/17/2012	467	1.28					3.4785	3.2876	3.2401
FXTN 07-42	PIBD0713A421	9.0000	1.5Y	1/5/2013	516	1.41					3.5632	3.3531	3.2877
FXTN 03-19	PIBD0313A199	5.2500	1.5Y	1/7/2013	518	1.42					3.5667	3.3558	3.2896
FXTN 07-43	PIBD0713C438	8.7500	2Y	3/3/2013	573	1.57	65.000000	3.4500	3:57:02 PM	3.4885	3.6618	3.4294	3.3430
FXTN 05-66	PIBD0513C664	6.6250	2Y	3/13/2013	583	1.60					3.6791	3.4427	3.3527
FXTN 10-31	PIBD1013C316	12.7500	2Y	3/27/2013	597	1.64					3.7033	3.4615	3.3662
FXTN 10-32	PIBD1013E320	11.7500	2Y	5/15/2013	646	1.77					3.7880	3.5270	3.4138
FXTN 07-44	PIBD0713F446	9.6250	2Y	6/29/2013	691	1.89					3.8658	3.5872	3.4574
RTB 05-07 *	PIID0513G075	9.0000	2Y	7/31/2013	723	1.98					3.9212	3.6300	3.4885
FXTN 10-33	PIBD1013J337	11.0000	2.5Y	10/9/2013	793	2.17					3.9520	3.6541	3.5339
FXTN 07-45	PIBD0713K457	7.1250	2.5Y	11/2/2013	817	2.24					3.9626	3.6623	3.5495
FXTN 05-67	PIBD0514A673	6.2500	2.5Y	1/27/2014	903	2.47					4.0005	3.6919	3.6053
FXTN 10-34	PIBD1014C341	12.3750	3Y	3/25/2014	960	2.63					4.0256	3.7115	3.6423
FXTN 10-35 *	PIBD1014G356	12.7500	3Y	7/15/2014	1072	2.94					4.0750	3.7500	3.7150
RTB 05-08	PIID0514I080	6.2500	3.5Y	9/24/2014	1143	3.13	5.000000	4.2000	3:55:56 PM	4.2000	4.1950	3.9002	3.8700
FXTN 07-46	PIBD0714J466	6.5000	3.5Y	10/4/2014	1153	3.16					4.2119	3.9214	3.8918
SPTB 10-03	SPTB1014J037	12.2500	3.5Y	10/14/2014	1163	3.19					4.2288	3.9425	3.9137
FXTN 10-36	PIBD1015B367	12.3750	4Y	2/24/2015	1296	3.55					4.4535	4.2240	4.2041
FXTN 05-68	PIBD0515E685	6.3750	4Y	5/13/2015	1374	3.76	100.000000	4.5250	12:50:54 PM	4.5250	4.5853	4.3890	4.3744
FXTN 07-47	PIBD0715E477	8.3750	4Y	5/22/2015	1383	3.79					4.6005	4.4080	4.3940
FXTN 04-20 *	PIBD0415G203	4.8750	4Y	7/21/2015	1443	3.95	264.261307	4.5250	12:50:13 PM	4.5250	4.7019	4.5350	4.5250
RTB 05-09	PIID0515H097	5.8750	4.5Y	8/19/2015	1472	4.03	0.300000	4.5000	3:03:06 PM	4.5000	4.7474	4.5623	4.5446
FXTN 10-37	PIBD1015H370	11.8750	4.5Y	8/25/2015	1478	4.05					4.7568	4.5680	4.5487
FXTN 05-69	PIBD0515K697	4.6250	4.5Y	11/25/2015	1570	4.30					4.9010	4.6548	4.6109
FXTN 10-38	PIBD1015L384	10.1250	4.5Y	12/15/2015	1590	4.36					4.9323	4.6736	4.6244
FXTN 10-39	PIBD1016A393	9.2500	4.5Y	1/12/2016	1618	4.43					4.9762	4.7000	4.6433
FXTN 07-48	PIBD0716A488	7.0000	4.5Y	1/27/2016	1633	4.47	52.585000	4.7150	3:57:14 PM	4.7170	4.9997	4.7142	4.6535
RTB 05-10	PIID0516C107	6.0000	5Y	3/3/2016	1669	4.57	0.500000	4.6750	12:08:39 PM	4.6750	5.0561	4.7481	4.6778
FXTN 10-40	PIBD1016C407	7.5000	5Y	3/30/2016	1696	4.65					5.0984	4.7736	4.6961
FXTN 10-41 *	PIBD1016D416	7.0000	5Y	4/27/2016	1724	4.72					5.1423	4.8000	4.7150

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FXTN 10-42	PIBD1016I420	9.1250	5.5Y	9/4/2016	1854	5.08	50.000000	4.8900	2:54:05 PM	4.8900	5.1908	4.8895	4.8170
RTB 07-01	PIID0716I018	7.0000	5.5Y	9/24/2016	1874	5.13					5.1983	4.9032	4.8326
FXTN 10-43	PIBD1016K436	6.2500	5.5Y	11/16/2016	1927	5.28					5.2181	4.9397	4.8742
FXTN 07-49	PIBD0717C493	7.0000	6Y	3/31/2017	2062	5.65					5.2685	5.0326	4.9801
FXTN 20-01	PIBD2017D011	14.3750	6Y	4/24/2017	2086	5.72					5.2774	5.0492	4.9989
RTB 07-02	PIID0717H026	6.6250	6.5Y	8/19/2017	2203	6.04	3.325000	5.1000	3:48:05 PM	5.5955	5.3211	5.1297	5.0907
FXTN 10-44	PIBD1017H447	7.7500	6.5Y	8/23/2017	2207	6.05					5.3226	5.1325	5.0938
FXTN 07-50	PIBD0717J502	5.3750	6.5Y	10/28/2017	2273	6.23					5.3472	5.1779	5.1456
FXTN 10-45 *	PIBD1018A451	5.8750	7Y	1/31/2018	2368	6.49	9,520.530000	5.2200	4:07:21 PM	5.2201	5.3827	5.2433	5.2201
FXTN 10-47	PIBD1018K478	8.8750	7.5Y	11/20/2018	2661	7.29					5.5716	5.4237	5.3986
FXTN 10-48	PIBD1019B485	7.8750	8Y	2/19/2019	2752	7.54					5.6303	5.4797	5.4540
FXTN 10-50	PIBD1020B508	7.7500	9Y	2/18/2020	3116	8.54	2.000000	6.1000	3:18:18 PM	6.1000	5.8649	5.7039	5.6758
RTB 10-01	PIID1020H015	7.2500	9.5Y	8/19/2020	3299	9.04	1.000000	6.0000	3:05:26 PM	6.0374	5.9829	5.8166	5.7873
FXTN 10-51	PIBD1020I510	6.1250	9.5Y	9/16/2020	3327	9.12					6.0010	5.8338	5.8044
FXTN 10-52	PIBD1020L525	5.8750	9.5Y	12/16/2020	3418	9.36					6.0596	5.8898	5.8598
RTB 10-02	PIID1021C027	7.3750	10Y	3/3/2021	3495	9.58	1,555.000000	5.9500	3:54:47 PM	5.9141	6.1093	5.9372	5.9067
FXTN 10-53 *	PIBD1021D531	6.5000	10Y	4/28/2021	3551	9.73	2,210.000000	5.9250	3:27:31 PM	5.9596	6.1454	5.9717	5.9408
FXTN 10-54	PIBD1022G545	6.3750	10.5Y	1/19/2022	3817	10.46	2,701.500000	5.8750	3:37:21 PM	6.0051	6.2747	6.1072	6.0777
FXTN 20-02	PIBD2022C021	15.0000	11Y	3/14/2022	3871	10.61					6.3010	6.1347	6.1055
FXTN 20-03	PIBD2022J033	12.7500	12Y	10/17/2022	4088	11.20					6.4065	6.2451	6.2172
FXTN 20-04	PIBD2023B048	13.0000	12Y	2/20/2023	4214	11.55					6.4677	6.3093	6.2821
FXTN 20-05	PIBD2023E054	11.8750	12Y	5/29/2023	4312	11.81					6.5154	6.3592	6.3325
FXTN 20-06	PIBD2023J068	11.3750	13Y	10/23/2023	4459	12.22					6.5868	6.4340	6.4082
FXTN 20-07	PIBD2024F075	12.3750	13Y	6/3/2024	4683	12.83					6.6957	6.5481	6.5235
FXTN 20-08	PIBD2024H086	12.8750	14Y	8/5/2024	4746	13.00					6.7264	6.5801	6.5559
FXTN 20-09	PIBD2024K091	13.7500	14Y	11/11/2024	4844	13.27					6.7740	6.6300	6.6063
FXTN 20-10	PIBD2025D103	12.1250	14Y	4/14/2025	4998	13.69					6.8489	6.7084	6.6856
FXTN 20-11	PIBD2025J116	12.1250	15Y	10/20/2025	5187	14.21					6.9408	6.8047	6.7829
FXTN 25-01	PIBD2525K015	18.2500	15Y	11/29/2025	5227	14.32					6.9602	6.8250	6.8034
FXTN 20-12	PIBD2026A122	10.2500	15Y	1/19/2026	5278	14.46					6.9850	6.8510	6.8297
FXTN 20-13	PIBD2026L139	8.0000	16Y	12/7/2026	5600	15.34					7.1416	7.0149	6.9954
FXTN 20-14	PIBD2027I140	8.6250	17Y	9/6/2027	5873	16.09					7.2743	7.1539	7.1359
FXTN 20-15	PIBD2028L151	9.5000	18Y	12/4/2028	6328	17.34					7.4955	7.3856	7.3701
FXTN 20-16	PIBD2030E166	8.7500	19Y	5/27/2030	6867	18.81					7.7575	7.6600	7.6475
FXTN 25-02	PIBD2530G029	12.5000	19Y	7/28/2030	6929	18.98					7.7877	7.6916	7.6794
FXTN 25-03	PIBD2531A032	11.2500	20Y	1/26/2031	7111	19.48					7.8762	7.7842	7.7731
FXTN 20-17 *	PIBD2031G171	8.0000	20Y	7/19/2031	7285	19.96	5,972.991000	7.8400	4:00:37 PM	7.8627	7.9608	7.8728	7.8627
FXTN 25-04	PIBD2531J042	9.3750	21Y	10/5/2031	7363	20.17					7.9682	7.8765	7.8670
FXTN 25-05	PIBD2532K057	8.5000	22Y	11/29/2032	7784	21.33					8.0081	7.8964	7.8905
FXTN 25-06	PIBD2534K062	9.2500	24Y	11/5/2034	8490	23.26					8.0750	7.9297	7.9299
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	8819	24.16	406.500000	7.8750	2:46:42 PM	7.9660	8.1062	7.9452	7.9483
FXTN 25-08 *	PIBD2535L086	8.1250	25Y	12/16/2035	8896	24.37	111.400000	7.9650	3:13:10 PM	7.9036	8.1135	7.9489	7.9526