

Interpolated Bonds
August 09, 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	41	0.11					3.1881	3.0569	3.0561
FXTN 10-28	PIBD1011J288	16.5000	2M	10/11/2011	62	0.17					2.8167	2.6434	2.6402
FXTN 05-64	PIBD0511J642	7.2500	2M	10/19/2011	70	0.19					2.6752	2.4859	2.4817
RTB 05-05	PIID0511L054	5.8750	4M	12/6/2011	118	0.32					2.3506	2.1251	2.1199
FXTN 04-19	PIBD0411L191	5.8750	4M	12/13/2011	125	0.34					2.3628	2.1388	2.1339
FXTN 03-18	PIBD0312A182	5.8750	5M	1/8/2012	151	0.41					2.4078	2.1895	2.1860
SPTB 10-02	SPTB1012A021	14.0000	5M	1/31/2012	174	0.48					2.4477	2.2344	2.2322
FXTN 05-65	PIBD0512B658	5.7500	7M	2/21/2012	195	0.53					2.5003	2.2946	2.3146
FXTN 10-29	PIBD1012D291	13.0000	9M	4/25/2012	259	0.71					2.6910	2.5144	2.6416
FXTN 07-39	PIBD0712D395	11.5000	9M	4/28/2012	262	0.72					2.6999	2.5247	2.6569
RTB 05-06	PIID0512H067	7.1250	1Y	8/1/2012	357	0.98	200.000000	3.2500	3:12:58 PM	3.2750	2.9830	2.8510	3.1422
FXTN 07-40	PIBD0712H408	11.3750	1.5Y	8/18/2012	374	1.02					3.0249	2.8934	3.1879
RTB 03-07	PIID0312I070	5.2500	1.5Y	9/24/2012	411	1.13	3.000000	3.6500	2:57:03 PM	3.6500	3.1029	2.9616	3.2246
FXTN 10-30	PIBD1012J302	12.1250	1.5Y	10/17/2012	434	1.19					3.1514	3.0039	3.2475
FXTN 07-41	PIBD0712K413	10.5000	1.5Y	11/17/2012	465	1.27					3.2167	3.0610	3.2783
FXTN 07-42	PIBD0713A421	9.0000	1.5Y	1/5/2013	514	1.41					3.3199	3.1513	3.3269
FXTN 03-19	PIBD0313A199	5.2500	1.5Y	1/7/2013	516	1.41					3.3242	3.1549	3.3289
FXTN 07-43	PIBD0713C438	8.7500	2Y	3/3/2013	571	1.56	100.000000	3.5500	10:53:41 AM	3.5325	3.4401	3.2562	3.3835
FXTN 05-66	PIBD0513C664	6.6250	2Y	3/13/2013	581	1.59					3.4611	3.2747	3.3935
FXTN 10-31	PIBD1013C316	12.7500	2Y	3/27/2013	595	1.63					3.4906	3.3004	3.4074
FXTN 10-32	PIBD1013E320	11.7500	2Y	5/15/2013	644	1.76					3.5939	3.3907	3.4560
FXTN 07-44	PIBD0713F446	9.6250	2Y	6/29/2013	689	1.89					3.6887	3.4736	3.5007
RTB 05-07 *	PIID0513G075	9.0000	2Y	7/31/2013	721	1.98					3.7562	3.5325	3.5325
FXTN 10-33	PIBD1013J337	11.0000	2.5Y	10/9/2013	791	2.17					3.7881	3.5661	3.5661
FXTN 07-45	PIBD0713K457	7.1250	2.5Y	11/2/2013	815	2.23					3.7990	3.5776	3.5776
FXTN 05-67	PIBD0514A673	6.2500	2.5Y	1/27/2014	901	2.47	1.000000	3.9500	11:18:41 AM	3.9500	3.8383	3.6189	3.6189
FXTN 10-34	PIBD1014C341	12.3750	3Y	3/25/2014	958	2.62					3.8643	3.6462	3.6462
FXTN 10-35 *	PIBD1014G356	12.7500	3Y	7/15/2014	1070	2.93					3.9154	3.7000	3.7000
RTB 05-08	PIID0514I080	6.2500	3.5Y	9/24/2014	1141	3.13	8.400000	4.1000	10:35:29 AM	4.1076	4.0696	3.8651	3.8680
FXTN 07-46	PIBD0714J466	6.5000	3.5Y	10/4/2014	1151	3.15					4.0913	3.8883	3.8916
SPTB 10-03	SPTB1014J037	12.2500	3.5Y	10/14/2014	1161	3.18					4.1130	3.9116	3.9153
FXTN 10-36	PIBD1015B367	12.3750	4Y	2/24/2015	1294	3.55					4.4019	4.2208	4.2299
FXTN 05-68	PIBD0515E685	6.3750	4Y	5/13/2015	1372	3.76					4.5713	4.4021	4.4145
FXTN 07-47	PIBD0715E477	8.3750	4Y	5/22/2015	1381	3.78					4.5908	4.4230	4.4358
FXTN 04-20 *	PIBD0415G203	4.8750	4Y	7/21/2015	1441	3.95	870.000000	4.5800	11:27:49 AM	4.5777	4.7212	4.5625	4.5777
RTB 05-09	PIID0515H097	5.8750	4.5Y	8/19/2015	1470	4.03	2.055000	4.8800	2:08:05 PM	5.2200	4.7408	4.5767	4.5877
FXTN 10-37	PIBD1015H370	11.8750	4.5Y	8/25/2015	1476	4.04					4.7449	4.5796	4.5898
FXTN 05-69	PIBD0515K697	4.6250	4.5Y	11/25/2015	1568	4.30					4.8072	4.6246	4.6217
FXTN 10-38	PIBD1015L384	10.1250	4.5Y	12/15/2015	1588	4.35					4.8208	4.6344	4.6286
FXTN 10-39	PIBD1016A393	9.2500	4.5Y	1/12/2016	1616	4.43					4.8397	4.6481	4.6383
FXTN 07-48	PIBD0716A488	7.0000	4.5Y	1/27/2016	1631	4.47	11.097000	4.8500	3:41:42 PM	4.8320	4.8499	4.6555	4.6435
RTB 05-10	PIID0516C107	6.0000	5Y	3/3/2016	1667	4.57	1.100000	5.0000	11:42:37 AM	4.9545	4.8743	4.6731	4.6560
FXTN 10-40	PIBD1016C407	7.5000	5Y	3/30/2016	1694	4.64					4.8926	4.6863	4.6653
FXTN 10-41 *	PIBD1016D416	7.0000	5Y	4/27/2016	1722	4.72					4.9115	4.7000	4.6750

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FXTN 10-42	PIBD1016I420	9.1250	5.5Y	9/4/2016	1852	5.07	419.027000	4.8500	3:30:29 PM	4.8846	5.0096	4.8163	4.7966
RTB 07-01	PIID0716I018	7.0000	5.5Y	9/24/2016	1872	5.13	7.493000	5.1750	2:35:58 PM	5.1750	5.0246	4.8342	4.8154
FXTN 10-43	PIBD1016K436	6.2500	5.5Y	11/16/2016	1925	5.27					5.0646	4.8816	4.8650
FXTN 07-49	PIBD0717C493	7.0000	6Y	3/31/2017	2060	5.64					5.1664	5.0023	4.9913
FXTN 20-01	PIBD2017D011	14.3750	6Y	4/24/2017	2084	5.71					5.1845	5.0238	5.0137
RTB 07-02	PIID0717H026	6.6250	6.5Y	8/19/2017	2201	6.03					5.2727	5.1285	5.1232
FXTN 10-44	PIBD1017H447	7.7500	6.5Y	8/23/2017	2205	6.04					5.2757	5.1321	5.1270
FXTN 07-50	PIBD0717J502	5.3750	6.5Y	10/28/2017	2271	6.22					5.3255	5.1911	5.1887
FXTN 10-45 *	PIBD1018A451	5.8750	7Y	1/31/2018	2366	6.48	1,154.635000	5.2750	4:13:30 PM	5.2776	5.3971	5.2761	5.2776
FXTN 10-47	PIBD1018K478	8.8750	7.5Y	11/20/2018	2659	7.28					5.5825	5.4651	5.4649
FXTN 10-48	PIBD1019B485	7.8750	8Y	2/19/2019	2750	7.53	1.000000	5.5000	9:03:54 AM	5.5000	5.6401	5.5239	5.5230
FXTN 10-50	PIBD1020B508	7.7500	9Y	2/18/2020	3114	8.53					5.8705	5.7588	5.7556
RTB 10-01	PIID1020H015	7.2500	9.5Y	8/19/2020	3297	9.03					5.9863	5.8769	5.8726
FXTN 10-51	PIBD1020I510	6.1250	9.5Y	9/16/2020	3325	9.11					6.0040	5.8949	5.8905
FXTN 10-52	PIBD1020L525	5.8750	9.5Y	12/16/2020	3416	9.36	10.200000	5.8500	3:13:50 PM	5.9009	6.0616	5.9536	5.9486
RTB 10-02	PIID1021C027	7.3750	10Y	3/3/2021	3493	9.57	464.325000	6.0000	2:56:28 PM	6.0447	6.1103	6.0033	5.9978
FXTN 10-53 *	PIBD1021D531	6.5000	10Y	4/28/2021	3549	9.72	272.000000	5.9000	3:59:30 PM	6.0146	6.1458	6.0395	6.0336
FXTN 10-54	PIBD1022G545	6.3750	10.5Y	1/19/2022	3815	10.45	98.000000	5.9350	3:27:51 PM	5.9961	6.2775	6.1709	6.1674
FXTN 20-02	PIBD2022C021	15.0000	11Y	3/14/2022	3869	10.60					6.3042	6.1976	6.1946
FXTN 20-03	PIBD2022J033	12.7500	12Y	10/17/2022	4086	11.19					6.4117	6.3049	6.3038
FXTN 20-04	PIBD2023B048	13.0000	12Y	2/20/2023	4212	11.54					6.4740	6.3672	6.3671
FXTN 20-05	PIBD2023E054	11.8750	12Y	5/29/2023	4310	11.81					6.5226	6.4156	6.4164
FXTN 20-06	PIBD2023J068	11.3750	13Y	10/23/2023	4457	12.21					6.5954	6.4882	6.4904
FXTN 20-07	PIBD2024F075	12.3750	13Y	6/3/2024	4681	12.82					6.7063	6.5990	6.6031
FXTN 20-08	PIBD2024H086	12.8750	13Y	8/5/2024	4744	13.00					6.7375	6.6301	6.6348
FXTN 20-09	PIBD2024K091	13.7500	14Y	11/11/2024	4842	13.27					6.7860	6.6785	6.6841
FXTN 20-10	PIBD2025D103	12.1250	14Y	4/14/2025	4996	13.69					6.8622	6.7546	6.7616
FXTN 20-11	PIBD2025J116	12.1250	15Y	10/20/2025	5185	14.21					6.9558	6.8481	6.8566
FXTN 25-01	PIBD2525K015	18.2500	15Y	11/29/2025	5225	14.32					6.9756	6.8678	6.8768
FXTN 20-12	PIBD2026A122	10.2500	15Y	1/19/2026	5276	14.45					7.0009	6.8930	6.9024
FXTN 20-13	PIBD2026L139	8.0000	16Y	12/7/2026	5598	15.34					7.1603	7.0522	7.0644
FXTN 20-14	PIBD2027I140	8.6250	17Y	9/6/2027	5871	16.08					7.2955	7.1871	7.2017
FXTN 20-15	PIBD2028L151	9.5000	18Y	12/4/2028	6326	17.33					7.5208	7.4120	7.4306
FXTN 20-16	PIBD2030E166	8.7500	19Y	5/27/2030	6865	18.81					7.7876	7.6784	7.7018
FXTN 25-02	PIBD2530G029	12.5000	19Y	7/28/2030	6927	18.98					7.8183	7.7090	7.7330
FXTN 25-03	PIBD2531A032	11.2500	20Y	1/26/2031	7109	19.48					7.9085	7.7990	7.8246
FXTN 20-17 *	PIBD2031G171	8.0000	20Y	7/19/2031	7283	19.95	8,125.734370	7.9425	4:08:49 PM	7.9121	7.9946	7.8850	7.9121
FXTN 25-04	PIBD2531J042	9.3750	21Y	10/5/2031	7361	20.17					8.0015	7.8895	7.9156
FXTN 25-05	PIBD2532K057	8.5000	22Y	11/29/2032	7782	21.32					8.0386	7.9139	7.9346
FXTN 25-06	PIBD2534K062	9.2500	24Y	11/5/2034	8488	23.25					8.1008	7.9547	7.9663
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	8817	24.16	220.000000	7.9750	10:15:05 AM	7.9750	8.1298	7.9738	7.9811
FXTN 25-08 *	PIBD2535L086	8.1250	25Y	12/16/2035	8894	24.37	261.203400	8.0000	3:59:20 PM	7.9927	8.1365	7.9782	7.9846