

Interpolated Bonds
September 12, 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	7	0.02					3.9221	3.9000	3.9000
FXTN 10-28	PIBD1011J288	16.5000	<1M	10/11/2011	28	0.08					1.8996	1.8000	1.8000
FXTN 05-64	PIBD0511J642	7.2500	1M	10/19/2011	36	0.10					1.1292	1.0000	1.0000
RTB 05-05	PIID0511L054	5.8750	2M	12/6/2011	84	0.23					0.5818	0.3878	0.3878
FXTN 04-19	PIBD0411L191	5.8750	3M	12/13/2011	91	0.25					0.5819	0.3887	0.3873
FXTN 03-18	PIBD0312A182	5.8750	4M	1/8/2012	117	0.32					0.6314	0.4481	0.4405
SPTB 10-02	SPTB1012A021	14.0000	5M	1/31/2012	140	0.38					0.6753	0.5007	0.4876
FXTN 05-65	PIBD0512B658	5.7500	5M	2/21/2012	161	0.44					0.7153	0.5487	0.5306
FXTN 10-29	PIBD1012D291	13.0000	8M	4/25/2012	225	0.62					0.8306	0.6744	0.6494
FXTN 07-39	PIBD0712D395	11.5000	8M	4/28/2012	228	0.62					0.8357	0.6795	0.6545
RTB 05-06	PIID0512H067	7.1250	11M	8/1/2012	323	0.88					0.9984	0.8406	0.8156
FXTN 07-40	PIBD0712H408	11.3750	11M	8/18/2012	340	0.93					1.0275	0.8695	0.8445
RTB 03-07	PIID0312I070	5.2500	1.5Y	9/24/2012	377	1.03	5.800000	1.8500	3:25:49 PM	2.1536	1.1468	0.9780	0.9515
FXTN 10-30	PIBD1012J302	12.1250	1.5Y	10/17/2012	400	1.10					1.2538	1.0723	1.0441
FXTN 07-41	PIBD0712K413	10.5000	1.5Y	11/17/2012	431	1.18					1.3981	1.1995	1.1690
FXTN 07-42	PIBD0713A421	9.0000	1.5Y	1/5/2013	480	1.32					1.6262	1.4006	1.3663
FXTN 03-19	PIBD0313A199	5.2500	1.5Y	1/7/2013	482	1.32	30.000000	1.7000	11:02:28 AM	1.7000	1.6355	1.4088	1.3744
FXTN 07-43	PIBD0713C438	8.7500	1.5Y	3/3/2013	537	1.47					1.8914	1.6345	1.5959
FXTN 05-66	PIBD0513C664	6.6250	1.5Y	3/13/2013	547	1.50					1.9380	1.6755	1.6362
FXTN 10-31	PIBD1013C316	12.7500	2Y	3/27/2013	561	1.54					2.0031	1.7330	1.6926
FXTN 10-32	PIBD1013E320	11.7500	2Y	5/15/2013	610	1.67					2.2312	1.9340	1.8899
FXTN 07-44	PIBD0713F446	9.6250	2Y	6/29/2013	655	1.79					2.4406	2.1187	2.0711
RTB 05-07 *	PIID0513G075	9.0000	2Y	7/31/2013	687	1.88					2.5896	2.2500	2.2000
FXTN 10-33	PIBD1013J337	11.0000	2.5Y	10/9/2013	757	2.07					2.7007	2.3754	2.3304
FXTN 07-45	PIBD0713K457	7.1250	2.5Y	11/2/2013	781	2.14	36.000000	2.4500	4:00:55 PM	2.4277	2.7388	2.4183	2.3751
FXTN 05-67	PIBD0514A673	6.2500	2.5Y	1/27/2014	867	2.38	453.600000	3.0000	2:20:45 PM	2.7423	2.8754	2.5723	2.5352
FXTN 10-34	PIBD1014C341	12.3750	3Y	3/25/2014	924	2.53					2.9659	2.6744	2.6414
FXTN 10-35 *	PIBD1014G356	12.7500	3Y	7/15/2014	1036	2.84					3.1438	2.8750	2.8500
RTB 05-08	PIID0514I080	6.2500	3.5Y	9/24/2014	1107	3.03	20.800000	3.5000	12:07:44 PM	3.5000	3.3609	3.1111	3.1356
FXTN 07-46	PIBD0714J466	6.5000	3.5Y	10/4/2014	1117	3.06					3.3915	3.1443	3.1758
SPTB 10-03	SPTB1014J037	12.2500	3.5Y	10/14/2014	1127	3.09					3.4221	3.1776	3.2161
FXTN 10-36	PIBD1015B367	12.3750	3.5Y	2/24/2015	1260	3.45					3.8288	3.6198	3.7511
FXTN 05-68	PIBD0515E685	6.3750	4Y	5/13/2015	1338	3.67					4.0674	3.8792	4.0649
FXTN 07-47	PIBD0715E477	8.3750	4Y	5/22/2015	1347	3.69					4.0949	3.9091	4.1011
FXTN 04-20	PIBD0415G203	4.8750	4Y	7/21/2015	1407	3.85					4.2784	4.1086	4.3424
RTB 05-09	PIID0515H097	5.8750	4Y	8/19/2015	1436	3.93	58.120000	4.7000	3:53:27 PM	4.4832	4.3671	4.2050	4.4591
FXTN 10-37 *	PIBD1015H370	11.8750	4Y	8/25/2015	1442	3.95					4.3854	4.2250	4.4832
FXTN 05-69	PIBD0515K697	4.6250	4.5Y	11/25/2015	1534	4.20					4.4719	4.3061	4.5018
FXTN 10-38	PIBD1015L384	10.1250	4.5Y	12/15/2015	1554	4.26					4.4907	4.3237	4.5058
FXTN 10-39	PIBD1016A393	9.2500	4.5Y	1/12/2016	1582	4.33					4.5170	4.3484	4.5115
FXTN 07-48	PIBD0716A488	7.0000	4.5Y	1/27/2016	1597	4.38	10.000000	4.5000	2:23:29 PM	4.5000	4.5311	4.3616	4.5145
RTB 05-10	PIID0516C107	6.0000	4.5Y	3/3/2016	1633	4.47	33.560000	4.6500	12:05:03 PM	4.6496	4.5649	4.3934	4.5218
FXTN 10-40	PIBD1016C407	7.5000	5Y	3/30/2016	1660	4.55					4.5903	4.4172	4.5272
FXTN 10-41	PIBD1016D416	7.0000	5Y	4/27/2016	1688	4.62					4.6166	4.4419	4.5329

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FXTN 10-42 *	PIBD1016I420	9.1250	5Y	9/4/2016	1818	4.98	2,495.000000	4.5850	4:00:53 PM	4.5591	4.7387	4.5564	4.5591
RTB 07-01	PIID0716I018	7.0000	5.5Y	9/24/2016	1838	5.04	64.100000	4.5800	4:11:25 PM	4.7128	4.7461	4.5654	4.5680
FXTN 10-43	PIBD1016K436	6.2500	5.5Y	11/16/2016	1891	5.18					4.7655	4.5890	4.5914
FXTN 07-49	PIBD0717C493	7.0000	6Y	3/31/2017	2026	5.55					4.8150	4.6492	4.6513
FXTN 20-01	PIBD2017D011	14.3750	6Y	4/24/2017	2050	5.62					4.8237	4.6599	4.6619
RTB 07-02	PIID0717H026	6.6250	6Y	8/19/2017	2167	5.94	124.361000	4.9500	12:03:51 PM	4.9453	4.8666	4.7121	4.7137
FXTN 10-44	PIBD1017H447	7.7500	6Y	8/23/2017	2171	5.95					4.8681	4.7139	4.7155
FXTN 07-50	PIBD0717J502	5.3750	6.5Y	10/28/2017	2237	6.13					4.8923	4.7434	4.7447
FXTN 10-45	PIBD1018A451	5.8750	6.5Y	1/31/2018	2332	6.39	10,592.961000	4.7575	4:08:16 PM	4.7552	4.9271	4.7857	4.7868
FXTN 07-51 *	PIBD0718H511	5.0000	7Y	8/18/2018	2531	6.93					5.0000	4.8745	4.8750
FXTN 10-47	PIBD1018K478	8.8750	7.5Y	11/20/2018	2625	7.19					5.0688	4.9371	4.9368
FXTN 10-48	PIBD1019B485	7.8750	7.5Y	2/19/2019	2716	7.44					5.1354	4.9977	4.9967
FXTN 10-50	PIBD1020B508	7.7500	8.5Y	2/18/2020	3080	8.44	142.000000	5.5000	3:57:02 PM	5.5000	5.4019	5.2402	5.2360
RTB 10-01	PIID1020H015	7.2500	9Y	8/19/2020	3263	8.94	157.000000	5.5150	10:36:03 AM	5.5261	5.5359	5.3621	5.3564
FXTN 10-51	PIBD1020I510	6.1250	9.5Y	9/16/2020	3291	9.02	1,200.000000	5.5000	4:05:30 PM	5.5075	5.5564	5.3808	5.3748
FXTN 10-52	PIBD1020L525	5.8750	9.5Y	12/16/2020	3382	9.27	2.290000	5.6100	3:19:11 PM	5.6133	5.6230	5.4414	5.4346
RTB 10-02	PIID1021C027	7.3750	9.5Y	3/3/2021	3459	9.48	0.200000	5.7000	3:37:27 PM	5.7000	5.6794	5.4927	5.4853
FXTN 10-53 *	PIBD1021D531	6.5000	10Y	4/28/2021	3515	9.63	1,200.000000	5.5500	4:05:06 PM	5.5221	5.7204	5.5300	5.5221
FXTN 10-54	PIBD1022G545	6.3750	10.5Y	1/19/2022	3781	10.36	1,884.700000	5.6000	4:03:24 PM	5.5901	5.8250	5.6403	5.6323
FXTN 20-02	PIBD2022C021	15.0000	10.5Y	3/14/2022	3835	10.51					5.8463	5.6627	5.6547
FXTN 20-03	PIBD2022J033	12.7500	12Y	10/17/2022	4052	11.10					5.9316	5.7527	5.7446
FXTN 20-04	PIBD2023B048	13.0000	12Y	2/20/2023	4178	11.45					5.9812	5.8049	5.7968
FXTN 20-05	PIBD2023E054	11.8750	12Y	5/29/2023	4276	11.72					6.0197	5.8455	5.8374
FXTN 20-06	PIBD2023J068	11.3750	13Y	10/23/2023	4423	12.12					6.0775	5.9065	5.8983
FXTN 20-07	PIBD2024F075	12.3750	13Y	6/3/2024	4647	12.73					6.1656	5.9994	5.9911
FXTN 20-08	PIBD2024H086	12.8750	13Y	8/5/2024	4710	12.90					6.1904	6.0255	6.0172
FXTN 20-09	PIBD2024K091	13.7500	14Y	11/11/2024	4808	13.17					6.2289	6.0661	6.0578
FXTN 20-10	PIBD2025D103	12.1250	14Y	4/14/2025	4962	13.59					6.2895	6.1300	6.1216
FXTN 20-11	PIBD2025J116	12.1250	15Y	10/20/2025	5151	14.11					6.3638	6.2084	6.1999
FXTN 25-01	PIBD2525K015	18.2500	15Y	11/29/2025	5191	14.22					6.3796	6.2249	6.2165
FXTN 20-12	PIBD2026A122	10.2500	15Y	1/19/2026	5242	14.36					6.3996	6.2461	6.2376
FXTN 20-13	PIBD2026L139	8.0000	16Y	12/7/2026	5564	15.24					6.5263	6.3796	6.3710
FXTN 20-14	PIBD2027I140	8.6250	16Y	9/6/2027	5837	15.99					6.6336	6.4928	6.4841
FXTN 20-15	PIBD2028L151	9.5000	18Y	12/4/2028	6292	17.24					6.8126	6.6815	6.6726
FXTN 20-16	PIBD2030E166	8.7500	19Y	5/27/2030	6831	18.72					7.0246	6.9050	6.8959
FXTN 25-02	PIBD2530G029	12.5000	19Y	7/28/2030	6893	18.88					7.0489	6.9307	6.9216
FXTN 25-03	PIBD2531A032	11.2500	20Y	1/26/2031	7075	19.38					7.1205	7.0061	6.9970
FXTN 20-17 *	PIBD2031G171	8.0000	20Y	7/19/2031	7249	19.86	4,836.285244	7.0550	4:12:40 PM	7.0691	7.1890	7.0783	7.0691
FXTN 25-04	PIBD2531J042	9.3750	21Y	10/5/2031	7327	20.07					7.2008	7.0897	7.0805
FXTN 25-05	PIBD2532K057	8.5000	22Y	11/29/2032	7748	21.23					7.2646	7.1514	7.1422
FXTN 25-06	PIBD2534K062	9.2500	24Y	11/5/2034	8454	23.16					7.3716	7.2548	7.2457
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	8783	24.06	67.317400	7.3300	3:31:39 PM	7.3704	7.4215	7.3030	7.2939
FXTN 25-08 *	PIBD2535L086	8.1250	25Y	12/16/2035	8860	24.27	442.664000	7.2750	4:06:34 PM	7.2953	7.4331	7.3143	7.3052