

Interpolated Bonds
September 02, 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	15	0.04					3.2832	3.2361	3.0417
FXTN 10-28	PIBD1011J288	16.5000	1M	10/11/2011	36	0.10					1.4581	1.3403	0.8542
FXTN 05-64	PIBD0511J642	7.2500	1M	10/19/2011	44	0.12					1.3364	1.2135	0.7646
RTB 05-05	PIID0511L054	5.8750	3M	12/6/2011	92	0.25					1.1339	1.0000	0.8571
FXTN 04-19	PIBD0411L191	5.8750	3M	12/13/2011	99	0.27					1.1351	1.0000	0.8641
FXTN 03-18	PIBD0312A182	5.8750	4M	1/8/2012	125	0.34					1.1397	1.0000	0.8904
SPTB 10-02	SPTB1012A021	14.0000	5M	1/31/2012	148	0.41					1.1437	1.0000	0.9136
FXTN 05-65	PIBD0512B658	5.7500	5M	2/21/2012	169	0.46	406.950000	0.9000	4:12:52 PM	0.9491	1.1474	1.0000	0.9348
FXTN 10-29	PIBD1012D291	13.0000	8M	4/25/2012	233	0.64					1.2627	1.1167	1.0667
FXTN 07-39	PIBD0712D395	11.5000	8M	4/28/2012	236	0.65					1.2696	1.1238	1.0738
RTB 05-06	PIID0512H067	7.1250	11M	8/1/2012	331	0.91					1.4882	1.3500	1.3000
FXTN 07-40	PIBD0712H408	11.3750	1Y	8/18/2012	348	0.95					1.5273	1.3905	1.3405
RTB 03-07	PIID0312I070	5.2500	1.5Y	9/24/2012	385	1.05	12.100000	2.1250	3:41:11 PM	2.1250	1.6681	1.5155	1.4606
FXTN 10-30	PIBD1012J302	12.1250	1.5Y	10/17/2012	408	1.12					1.7598	1.5959	1.5378
FXTN 07-41	PIBD0712K413	10.5000	1.5Y	11/17/2012	439	1.20					1.8833	1.7044	1.6417
FXTN 07-42	PIBD0713A421	9.0000	1.5Y	1/5/2013	488	1.34					2.0787	1.8758	1.8060
FXTN 03-19	PIBD0313A199	5.2500	1.5Y	1/7/2013	490	1.34					2.0867	1.8828	1.8127
FXTN 07-43	PIBD0713C438	8.7500	1.5Y	3/3/2013	545	1.49					2.3059	2.0752	1.9971
FXTN 05-66	PIBD0513C664	6.6250	2Y	3/13/2013	555	1.52					2.3458	2.1102	2.0306
FXTN 10-31	PIBD1013C316	12.7500	2Y	3/27/2013	569	1.56					2.4016	2.1592	2.0776
FXTN 10-32	PIBD1013E320	11.7500	2Y	5/15/2013	618	1.69					2.5969	2.3306	2.2418
FXTN 07-44	PIBD0713F446	9.6250	2Y	6/29/2013	663	1.82					2.7763	2.4880	2.3927
RTB 05-07 *	PIID0513G075	9.0000	2Y	7/31/2013	695	1.90	2.000000	3.4000	10:28:16 AM	3.4000	2.9038	2.6000	2.5000
FXTN 10-33	PIBD1013J337	11.0000	2.5Y	10/9/2013	765	2.10					2.9683	2.6953	2.6033
FXTN 07-45	PIBD0713K457	7.1250	2.5Y	11/2/2013	789	2.16					2.9903	2.7279	2.6387
FXTN 05-67	PIBD0514A673	6.2500	2.5Y	1/27/2014	875	2.40	118.730000	2.9000	9:02:48 AM	2.9000	3.0695	2.8450	2.7656
FXTN 10-34	PIBD1014C341	12.3750	3Y	3/25/2014	932	2.55					3.1219	2.9226	2.8497
FXTN 10-35 *	PIBD1014G356	12.7500	3Y	7/15/2014	1044	2.86					3.2250	3.0750	3.0150
RTB 05-08	PIID0514I080	6.2500	3.5Y	9/24/2014	1115	3.05					3.4443	3.2936	3.2310
FXTN 07-46	PIBD0714J466	6.5000	3.5Y	10/4/2014	1125	3.08	153.000000	3.6300	3:39:46 PM	3.6140	3.4752	3.3244	3.2614
SPTB 10-03	SPTB1014J037	12.2500	3.5Y	10/14/2014	1135	3.11					3.5060	3.3552	3.2918
FXTN 10-36	PIBD1015B367	12.3750	3.5Y	2/24/2015	1268	3.47					3.9168	3.7647	3.6964
FXTN 05-68	PIBD0515E685	6.3750	4Y	5/13/2015	1346	3.69					4.1577	4.0048	3.9336
FXTN 07-47	PIBD0715E477	8.3750	4Y	5/22/2015	1355	3.71					4.1855	4.0325	3.9610
FXTN 04-20	PIBD0415G203	4.8750	4Y	7/21/2015	1415	3.88	2.000000	4.2750	11:11:26 AM	4.2750	4.3708	4.2172	4.1435
RTB 05-09	PIID0515H097	5.8750	4Y	8/19/2015	1444	3.96	9.730000	4.6500	3:46:27 PM	4.6469	4.4603	4.3065	4.2317
FXTN 10-37 *	PIBD1015H370	11.8750	4Y	8/25/2015	1450	3.97					4.4788	4.3250	4.2500
FXTN 05-69	PIBD0515K697	4.6250	4.5Y	11/25/2015	1542	4.22					4.5541	4.3965	4.3399
FXTN 10-38	PIBD1015L384	10.1250	4.5Y	12/15/2015	1562	4.28					4.5705	4.4120	4.3594
FXTN 10-39	PIBD1016A393	9.2500	4.5Y	1/12/2016	1590	4.36					4.5934	4.4338	4.3868
FXTN 07-48	PIBD0716A488	7.0000	4.5Y	1/27/2016	1605	4.40					4.6057	4.4454	4.4014
RTB 05-10	PIID0516C107	6.0000	4.5Y	3/3/2016	1641	4.50					4.6351	4.4734	4.4366
FXTN 10-40	PIBD1016C407	7.5000	5Y	3/30/2016	1668	4.57					4.6572	4.4944	4.4630
FXTN 10-41	PIBD1016D416	7.0000	5Y	4/27/2016	1696	4.65					4.6802	4.5161	4.4904

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FXTN 10-42 *	PIBD1016I420	9.1250	5Y	9/4/2016	1826	5.00	3,145.643000	4.6150	2:51:36 PM	4.6174	4.7865	4.6171	4.6174
RTB 07-01	PIID0716I018	7.0000	5.5Y	9/24/2016	1846	5.06	1.988710	4.5000	11:43:55 AM	4.5000	4.7943	4.6241	4.6245
FXTN 10-43	PIBD1016K436	6.2500	5.5Y	11/16/2016	1899	5.20					4.8149	4.6427	4.6433
FXTN 07-49	PIBD0717C493	7.0000	6Y	3/31/2017	2034	5.57	610.000000	4.8000	3:52:09 PM	4.7959	4.8673	4.6901	4.6913
FXTN 20-01	PIBD2017D011	14.3750	6Y	4/24/2017	2058	5.64					4.8766	4.6985	4.6999
RTB 07-02	PIID0717H026	6.6250	6Y	8/19/2017	2175	5.96					4.9221	4.7396	4.7415
FXTN 10-44	PIBD1017H447	7.7500	6Y	8/23/2017	2179	5.97					4.9236	4.7410	4.7429
FXTN 07-50	PIBD0717J502	5.3750	6.5Y	10/28/2017	2245	6.15	450.000000	4.9150	4:03:09 PM	4.9011	4.9493	4.7641	4.7664
FXTN 10-45	PIBD1018A451	5.8750	6.5Y	1/31/2018	2340	6.41	20,333.000000	4.8575	4:00:17 PM	4.8577	4.9862	4.7974	4.8001
FXTN 07-51 *	PIBD0718H511	5.0000	7Y	8/18/2018	2539	6.96	312.265000	4.9000	12:00:01 PM	4.8709	5.0635	4.8672	4.8709
FXTN 10-47	PIBD1018K478	8.8750	7.5Y	11/20/2018	2633	7.21					5.1292	4.9403	4.9435
FXTN 10-48	PIBD1019B485	7.8750	7.5Y	2/19/2019	2724	7.46	50.000000	5.0000	9:57:36 AM	5.0000	5.1929	5.0110	5.0138
FXTN 10-50	PIBD1020B508	7.7500	8.5Y	2/18/2020	3088	8.46					5.4476	5.2939	5.2949
RTB 10-01	PIID1020H015	7.2500	9Y	8/19/2020	3271	8.96	7.000000	5.5000	2:49:22 PM	5.6425	5.5756	5.4361	5.4363
FXTN 10-51	PIBD1020I510	6.1250	9.5Y	9/16/2020	3299	9.04					5.5952	5.4579	5.4579
FXTN 10-52	PIBD1020L525	5.8750	9.5Y	12/16/2020	3390	9.29	400.200000	5.5500	3:51:37 PM	5.6100	5.6589	5.5286	5.5282
RTB 10-02	PIID1021C027	7.3750	9.5Y	3/3/2021	3467	9.50	4,312.585000	5.6200	4:10:12 PM	5.6218	5.7127	5.5885	5.5876
FXTN 10-53 *	PIBD1021D531	6.5000	10Y	4/28/2021	3523	9.65	7,296.500000	5.6350	4:03:39 PM	5.6309	5.7519	5.6320	5.6309
FXTN 10-54	PIBD1022G545	6.3750	10.5Y	1/19/2022	3789	10.38	1,550.500000	5.6075	3:59:57 PM	5.6305	5.8746	5.7547	5.7539
FXTN 20-02	PIBD2022C021	15.0000	11Y	3/14/2022	3843	10.53					5.8995	5.7796	5.7789
FXTN 20-03	PIBD2022J033	12.7500	12Y	10/17/2022	4060	11.12					5.9995	5.8797	5.8792
FXTN 20-04	PIBD2023B048	13.0000	12Y	2/20/2023	4186	11.47					6.0576	5.9378	5.9375
FXTN 20-05	PIBD2023E054	11.8750	12Y	5/29/2023	4284	11.74					6.1028	5.9830	5.9828
FXTN 20-06	PIBD2023J068	11.3750	13Y	10/23/2023	4431	12.14					6.1706	6.0508	6.0508
FXTN 20-07	PIBD2024F075	12.3750	13Y	6/3/2024	4655	12.75					6.2738	6.1541	6.1544
FXTN 20-08	PIBD2024H086	12.8750	13Y	8/5/2024	4718	12.93					6.3029	6.1832	6.1835
FXTN 20-09	PIBD2024K091	13.7500	14Y	11/11/2024	4816	13.19					6.3481	6.2284	6.2288
FXTN 20-10	PIBD2025D103	12.1250	14Y	4/14/2025	4970	13.62					6.4191	6.2994	6.3001
FXTN 20-11	PIBD2025J116	12.1250	15Y	10/20/2025	5159	14.13					6.5062	6.3866	6.3875
FXTN 25-01	PIBD2525K015	18.2500	15Y	11/29/2025	5199	14.24					6.5246	6.4051	6.4060
FXTN 20-12	PIBD2026A122	10.2500	15Y	1/19/2026	5250	14.38					6.5481	6.4286	6.4295
FXTN 20-13	PIBD2026L139	8.0000	16Y	12/7/2026	5572	15.27					6.6966	6.5771	6.5785
FXTN 20-14	PIBD2027I140	8.6250	17Y	9/6/2027	5845	16.01					6.8225	6.7031	6.7047
FXTN 20-15	PIBD2028L151	9.5000	18Y	12/4/2028	6300	17.26					7.0322	6.9129	6.9151
FXTN 20-16	PIBD2030E166	8.7500	19Y	5/27/2030	6839	18.74					7.2807	7.1616	7.1644
FXTN 25-02	PIBD2530G029	12.5000	19Y	7/28/2030	6901	18.91					7.3093	7.1902	7.1931
FXTN 25-03	PIBD2531A032	11.2500	20Y	1/26/2031	7083	19.41	150.000000	7.5000	4:00:31 PM	7.5000	7.3932	7.2741	7.2772
FXTN 20-17 *	PIBD2031G171	8.0000	20Y	7/19/2031	7257	19.88	9,937.126200	7.4000	3:56:29 PM	7.3555	7.4735	7.3544	7.3577
FXTN 25-04	PIBD2531J042	9.3750	21Y	10/5/2031	7335	20.10					7.4828	7.3621	7.3650
FXTN 25-05	PIBD2532K057	8.5000	22Y	11/29/2032	7756	21.25					7.5335	7.4035	7.4046
FXTN 25-06	PIBD2534K062	9.2500	24Y	11/5/2034	8462	23.18					7.6185	7.4729	7.4710
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	8791	24.08	74.150000	7.4350	3:58:10 PM	7.5364	7.6580	7.5052	7.5020
FXTN 25-08 *	PIBD2535L086	8.1250	25Y	12/16/2035	8868	24.30	596.331709	7.5000	4:06:21 PM	7.5059	7.6673	7.5128	7.5092