

Interpolated Bonds
September 20, 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 10-28	PIBD1011J288	16.5000	<1M	10/11/2011	20	0.05					3.7127	3.5919	3.5467
FXTN 05-64	PIBD0511J642	7.2500	1M	10/19/2011	28	0.08					3.3812	3.2096	3.1454
RTB 05-05	PIID0511L054	5.8750	2M	12/6/2011	76	0.21					1.5250	1.3009	1.2792
FXTN 04-19	PIBD0411L191	5.8750	2M	12/13/2011	83	0.23					1.2577	1.0321	1.0206
FXTN 03-18	PIBD0312A182	5.8750	4M	1/8/2012	109	0.30					0.9817	0.7547	0.7547
SPTB 10-02	SPTB1012A021	14.0000	5M	1/31/2012	132	0.36					1.0196	0.7926	0.7926
FXTN 05-65	PIBD0512B658	5.7500	5M	2/21/2012	153	0.42	8.060000	3.1250	2:53:37 PM	3.0622	1.0542	0.8272	0.8272
FXTN 10-29	PIBD1012D291	13.0000	7M	4/25/2012	217	0.59					1.2939	1.0673	1.0240
FXTN 07-39	PIBD0712D395	11.5000	7M	4/28/2012	220	0.60					1.3103	1.0838	1.0368
RTB 05-06	PIID0512H067	7.1250	11M	8/1/2012	315	0.86					1.8313	1.6058	1.4413
FXTN 07-40	PIBD0712H408	11.3750	11M	8/18/2012	332	0.91					1.9245	1.6992	1.5137
RTB 03-07	PIID0312I070	5.2500	1.5Y	9/24/2012	369	1.01					2.1142	1.8849	1.6694
FXTN 10-30	PIBD1012J302	12.1250	1.5Y	10/17/2012	392	1.07					2.1795	1.9306	1.7587
FXTN 07-41	PIBD0712K413	10.5000	1.5Y	11/17/2012	423	1.16					2.2675	1.9921	1.8791
FXTN 07-42	PIBD0713A421	9.0000	1.5Y	1/5/2013	472	1.29					2.4066	2.0893	2.0693
FXTN 03-19	PIBD0313A199	5.2500	1.5Y	1/7/2013	474	1.30					2.4123	2.0933	2.0770
FXTN 07-43	PIBD0713C438	8.7500	1.5Y	3/3/2013	529	1.45	0.921000	3.5000	3:05:56 PM	3.5000	2.5684	2.2024	2.2906
FXTN 05-66	PIBD0513C664	6.6250	1.5Y	3/13/2013	539	1.48					2.5968	2.2222	2.3294
FXTN 10-31	PIBD1013C316	12.7500	2Y	3/27/2013	553	1.52					2.6365	2.2500	2.3837
FXTN 10-32	PIBD1013E320	11.7500	2Y	5/15/2013	602	1.65					2.7756	2.3472	2.5740
FXTN 07-44	PIBD0713F446	9.6250	2Y	6/29/2013	647	1.77					2.9034	2.4365	2.7487
RTB 05-07 *	PIID0513G075	9.0000	2Y	7/31/2013	679	1.86	238.000000	2.6000	3:16:30 PM	2.8729	2.9942	2.5000	2.8729
FXTN 10-33	PIBD1013J337	11.0000	2.5Y	10/9/2013	749	2.05					3.0498	2.5752	2.8482
FXTN 07-45	PIBD0713K457	7.1250	2.5Y	11/2/2013	773	2.12					3.0688	2.6010	2.8398
FXTN 05-67	PIBD0514A673	6.2500	2.5Y	1/27/2014	859	2.35	1,122.000000	3.2000	3:25:32 PM	3.1902	3.1371	2.6934	2.8095
FXTN 10-34	PIBD1014C341	12.3750	3Y	3/25/2014	916	2.51					3.1823	2.7547	2.7894
FXTN 10-35 *	PIBD1014G356	12.7500	3Y	7/15/2014	1028	2.82					3.2712	2.8750	2.7500
RTB 05-08	PIID0514I080	6.2500	3.5Y	9/24/2014	1099	3.01					3.5856	3.1942	3.0779
FXTN 07-46	PIBD0714J466	6.5000	3.5Y	10/4/2014	1109	3.04					3.6299	3.2391	3.1241
SPTB 10-03	SPTB1014J037	12.2500	3.5Y	10/14/2014	1119	3.07					3.6742	3.2841	3.1703
FXTN 10-36	PIBD1015B367	12.3750	3.5Y	2/24/2015	1252	3.43					4.2632	3.8819	3.7845
FXTN 05-68	PIBD0515E685	6.3750	4Y	5/13/2015	1330	3.64					4.6086	4.2325	4.1447
FXTN 07-47	PIBD0715E477	8.3750	4Y	5/22/2015	1339	3.67					4.6485	4.2730	4.1863
FXTN 04-20	PIBD0415G203	4.8750	4Y	7/21/2015	1399	3.83					4.9142	4.5427	4.4634
RTB 05-09	PIID0515H097	5.8750	4Y	8/19/2015	1428	3.91	0.300000	4.7500	9:34:25 AM	4.7500	5.0427	4.6730	4.5973
FXTN 10-37 *	PIBD1015H370	11.8750	4Y	8/25/2015	1434	3.93					5.0692	4.7000	4.6250
FXTN 05-69	PIBD0515K697	4.6250	4.5Y	11/25/2015	1526	4.18					5.1019	4.7037	4.7414
FXTN 10-38	PIBD1015L384	10.1250	4.5Y	12/15/2015	1546	4.24					5.1090	4.7045	4.7667
FXTN 10-39	PIBD1016A393	9.2500	4.5Y	1/12/2016	1574	4.31					5.1189	4.7056	4.8021
FXTN 07-48	PIBD0716A488	7.0000	4.5Y	1/27/2016	1589	4.35	22.260000	4.6750	3:57:27 PM	4.6964	5.1242	4.7062	4.8210
RTB 05-10	PIID0516C107	6.0000	4.5Y	3/3/2016	1625	4.45	9.050000	5.2500	3:37:33 PM	4.7852	5.1370	4.7076	4.8666
FXTN 10-40	PIBD1016C407	7.5000	5Y	3/30/2016	1652	4.53					5.1466	4.7087	4.9007
FXTN 10-41	PIBD1016D416	7.0000	5Y	4/27/2016	1680	4.60					5.1565	4.7098	4.9361
FXTN 10-42 *	PIBD1016I420	9.1250	5Y	9/4/2016	1810	4.96	800.000000	5.0500	3:58:55 PM	5.1006	5.2027	4.7150	5.1006

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RTB 07-01	PIID0716I018	7.0000	5.5Y	9/24/2016	1830	5.01	1.950257	5.5000	2:42:37 PM	5.2287	5.2087	4.7272	5.1019
FXTN 10-43	PIBD1016K436	6.2500	5.5Y	11/16/2016	1883	5.16					5.2245	4.7595	5.1056
FXTN 07-49	PIBD0717C493	7.0000	6Y	3/31/2017	2018	5.53					5.2647	4.8419	5.1150
FXTN 20-01	PIBD2017D011	14.3750	6Y	4/24/2017	2042	5.59					5.2719	4.8565	5.1166
RTB 07-02	PIID0717H026	6.6250	6Y	8/19/2017	2159	5.92					5.3068	4.9279	5.1248
FXTN 10-44	PIBD1017H447	7.7500	6Y	8/23/2017	2163	5.93					5.3080	4.9304	5.1250
FXTN 07-50	PIBD0717J502	5.3750	6.5Y	10/28/2017	2229	6.11	119.529000	5.1250	11:28:28 AM	5.1250	5.3277	4.9706	5.1296
FXTN 10-45	PIBD1018A451	5.8750	6.5Y	1/31/2018	2324	6.37	2,550.000000	4.9750	3:53:57 PM	5.0814	5.3560	5.0286	5.1362
FXTN 07-51 *	PIBD0718H511	5.0000	7Y	8/18/2018	2523	6.91					5.4154	5.1500	5.1500
FXTN 10-47	PIBD1018K478	8.8750	7.5Y	11/20/2018	2617	7.17					5.5276	5.2622	5.2607
FXTN 10-48	PIBD1019B485	7.8750	7.5Y	2/19/2019	2708	7.42					5.6363	5.3709	5.3678
FXTN 10-50	PIBD1020B508	7.7500	8.5Y	2/18/2020	3072	8.42					6.0709	5.8055	5.7962
RTB 10-01	PIID1020H015	7.2500	9Y	8/19/2020	3255	8.92					6.2895	6.0241	6.0117
FXTN 10-51	PIBD1020I510	6.1250	9Y	9/16/2020	3283	8.99	1,100.000000	6.0500	11:14:18 AM	5.8328	6.3229	6.0575	6.0446
FXTN 10-52	PIBD1020L525	5.8750	9.5Y	12/16/2020	3374	9.24	32.000000	5.8000	9:55:40 AM	5.8000	6.4316	6.1662	6.1517
RTB 10-02	PIID1021C027	7.3750	9.5Y	3/3/2021	3451	9.45	520.065000	6.1000	4:12:07 PM	6.1918	6.5235	6.2581	6.2424
FXTN 10-53 *	PIBD1021D531	6.5000	10Y	4/28/2021	3507	9.61	1,925.000000	6.2000	4:12:16 PM	6.3083	6.5904	6.3250	6.3083
FXTN 10-54	PIBD1022G545	6.3750	10.5Y	1/19/2022	3773	10.34	227.800000	6.2500	3:15:56 PM	6.1561	6.6768	6.4033	6.3907
FXTN 20-02	PIBD2022C021	15.0000	10.5Y	3/14/2022	3827	10.48					6.6944	6.4192	6.4075
FXTN 20-03	PIBD2022J033	12.7500	12Y	10/17/2022	4044	11.08					6.7649	6.4830	6.4747
FXTN 20-04	PIBD2023B048	13.0000	12Y	2/20/2023	4170	11.42					6.8058	6.5201	6.5138
FXTN 20-05	PIBD2023E054	11.8750	12Y	5/29/2023	4268	11.69					6.8377	6.5489	6.5442
FXTN 20-06	PIBD2023J068	11.3750	13Y	10/23/2023	4415	12.10					6.8855	6.5922	6.5897
FXTN 20-07	PIBD2024F075	12.3750	13Y	6/3/2024	4639	12.71					6.9583	6.6581	6.6591
FXTN 20-08	PIBD2024H086	12.8750	13Y	8/5/2024	4702	12.88					6.9787	6.6767	6.6787
FXTN 20-09	PIBD2024K091	13.7500	14Y	11/11/2024	4800	13.15					7.0106	6.7055	6.7090
FXTN 20-10	PIBD2025D103	12.1250	14Y	4/14/2025	4954	13.57					7.0606	6.7508	6.7568
FXTN 20-11	PIBD2025J116	12.1250	15Y	10/20/2025	5143	14.09					7.1220	6.8065	6.8153
FXTN 25-01	PIBD2525K015	18.2500	15Y	11/29/2025	5183	14.20					7.1350	6.8182	6.8277
FXTN 20-12	PIBD2026A122	10.2500	15Y	1/19/2026	5234	14.34					7.1516	6.8332	6.8435
FXTN 20-13	PIBD2026L139	8.0000	16Y	12/7/2026	5556	15.22					7.2563	6.9280	6.9433
FXTN 20-14	PIBD2027I140	8.6250	16Y	9/6/2027	5829	15.97					7.3450	7.0084	7.0279
FXTN 20-15	PIBD2028L151	9.5000	18Y	12/4/2028	6284	17.22					7.4928	7.1423	7.1689
FXTN 20-16	PIBD2030E166	8.7500	19Y	5/27/2030	6823	18.69					7.6680	7.3009	7.3360
FXTN 25-02	PIBD2530G029	12.5000	19Y	7/28/2030	6885	18.86					7.6882	7.3191	7.3552
FXTN 25-03	PIBD2531A032	11.2500	20Y	1/26/2031	7067	19.36					7.7473	7.3727	7.4116
FXTN 20-17 *	PIBD2031G171	8.0000	20Y	7/19/2031	7241	19.84	20,670.822000	7.5000	4:14:54 PM	7.4655	7.8038	7.4239	7.4655
FXTN 25-04	PIBD2531J042	9.3750	21Y	10/5/2031	7319	20.05					7.8140	7.4356	7.4754
FXTN 25-05	PIBD2532K057	8.5000	22Y	11/29/2032	7740	21.21					7.8688	7.4985	7.5288
FXTN 25-06	PIBD2534K062	9.2500	24Y	11/5/2034	8446	23.14					7.9606	7.6040	7.6184
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	8775	24.04					8.0034	7.6532	7.6601
FXTN 25-08 *	PIBD2535L086	8.1250	25Y	12/16/2035	8852	24.25	2,545.370000	7.5000	3:20:20 PM	7.6699	8.0135	7.6647	7.6699