

Interpolated Bonds
September 23, 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	15	0.04					4.5605	4.0804	4.0757
FXTN 05-64	PIBD0511J642	7.2500	<1M	10/19/2011	23	0.06					4.5951	3.8406	3.8332
RTB 05-05	PIID0511L054	5.8750	2M	12/6/2011	71	0.19					4.3356	2.2058	2.3620
FXTN 04-19	PIBD0411L191	5.8750	2M	12/13/2011	78	0.21					4.2697	1.9556	2.1465
FXTN 03-18	PIBD0312A182	5.8750	4M	1/8/2012	104	0.28					3.6740	1.5463	1.7159
SPTB 10-02	SPTB1012A021	14.0000	4M	1/31/2012	127	0.35					3.0089	1.3886	1.4804
FXTN 05-65	PIBD0512B658	5.7500	5M	2/21/2012	148	0.41	3.481000	2.5000	3:14:36 PM	3.3613	2.4017	1.2447	1.2653
FXTN 10-29	PIBD1012D291	13.0000	7M	4/25/2012	212	0.58					1.2413	1.0312	0.9075
FXTN 07-39	PIBD0712D395	11.5000	7M	4/28/2012	215	0.59					1.2532	1.0429	0.9193
RTB 05-06	PIID0512H067	7.1250	10M	8/1/2012	310	0.85	2.000000	4.0000	11:06:22 AM	4.0000	1.6286	1.4104	1.2925
FXTN 07-40	PIBD0712H408	11.3750	11M	8/18/2012	327	0.90					1.6958	1.4762	1.3593
RTB 03-07	PIID0312I070	5.2500	1Y	9/24/2012	364	1.00	0.800000	2.5000	3:16:29 PM	2.5000	1.8456	1.6202	1.5031
FXTN 10-30	PIBD1012J302	12.1250	1.5Y	10/17/2012	387	1.06					1.9532	1.7133	1.5863
FXTN 07-41	PIBD0712K413	10.5000	1.5Y	11/17/2012	418	1.15					2.0982	1.8388	1.6985
FXTN 07-42	PIBD0713A421	9.0000	1.5Y	1/5/2013	467	1.28					2.3273	2.0371	1.8759
FXTN 03-19	PIBD0313A199	5.2500	1.5Y	1/7/2013	469	1.28					2.3367	2.0452	1.8831
FXTN 07-43	PIBD0713C438	8.7500	1.5Y	3/3/2013	524	1.44	0.900000	2.4000	3:51:10 PM	2.4000	2.5939	2.2679	2.0821
FXTN 05-66	PIBD0513C664	6.6250	1.5Y	3/13/2013	534	1.46					2.6407	2.3083	2.1183
FXTN 10-31	PIBD1013C316	12.7500	1.5Y	3/27/2013	548	1.50					2.7062	2.3650	2.1690
FXTN 10-32	PIBD1013E320	11.7500	2Y	5/15/2013	597	1.64					2.9353	2.5633	2.3463
FXTN 07-44	PIBD0713F446	9.6250	2Y	6/29/2013	642	1.76					3.1458	2.7455	2.5092
RTB 05-07 *	PIID0513G075	9.0000	2Y	7/31/2013	674	1.85					3.2955	2.8750	2.6250
FXTN 10-33	PIBD1013J337	11.0000	2.5Y	10/9/2013	744	2.04					3.3957	2.9375	2.7292
FXTN 07-45	PIBD0713K457	7.1250	2.5Y	11/2/2013	768	2.10	5.000000	3.7500	8:58:04 AM	3.7500	3.4301	2.9589	2.7649
FXTN 05-67	PIBD0514A673	6.2500	2.5Y	1/27/2014	854	2.34	222.640000	3.5000	12:18:09 PM	3.5000	3.5532	3.0357	2.8929
FXTN 10-34	PIBD1014C341	12.3750	2.5Y	3/25/2014	911	2.50					3.6348	3.0866	2.9777
FXTN 10-35	PIBD1014G356	12.7500	3Y	7/15/2014	1023	2.80					3.7952	3.1866	3.1443
RTB 05-08 *	PIID0514I080	6.2500	3Y	9/24/2014	1094	3.00	1.695000	4.0000	3:48:03 PM	3.9261	3.8969	3.2500	3.2500
FXTN 07-46	PIBD0714J466	6.5000	3.5Y	10/4/2014	1104	3.02					3.9335	3.2948	3.2881
SPTB 10-03	SPTB1014J037	12.2500	3.5Y	10/14/2014	1114	3.05					3.9702	3.3396	3.3261
FXTN 10-36	PIBD1015B367	12.3750	3.5Y	2/24/2015	1247	3.42					4.4578	3.9351	3.8323
FXTN 05-68	PIBD0515E685	6.3750	4Y	5/13/2015	1325	3.63	5.000000	4.3000	3:43:10 PM	4.3000	4.7437	4.2843	4.1292
FXTN 07-47	PIBD0715E477	8.3750	4Y	5/22/2015	1334	3.65					4.7767	4.3246	4.1634
FXTN 04-20	PIBD0415G203	4.8750	4Y	7/21/2015	1394	3.82					4.9967	4.5933	4.3918
RTB 05-09	PIID0515H097	5.8750	4Y	8/19/2015	1423	3.90	1.060000	5.1000	2:25:49 PM	5.1650	5.1030	4.7231	4.5022
FXTN 10-37 *	PIBD1015H370	11.8750	4Y	8/25/2015	1429	3.92					5.1250	4.7500	4.5250
FXTN 05-69	PIBD0515K697	4.6250	4.5Y	11/25/2015	1521	4.17					5.2315	4.8545	4.6630
FXTN 10-38	PIBD1015L384	10.1250	4.5Y	12/15/2015	1541	4.22					5.2546	4.8773	4.6931
FXTN 10-39	PIBD1016A393	9.2500	4.5Y	1/12/2016	1569	4.30					5.2870	4.9091	4.7351
FXTN 07-48	PIBD0716A488	7.0000	4.5Y	1/27/2016	1584	4.34	495.000000	4.8500	8:48:35 AM	4.8500	5.3044	4.9261	4.7576
RTB 05-10	PIID0516C107	6.0000	4.5Y	3/3/2016	1620	4.44					5.3461	4.9670	4.8116
FXTN 10-40	PIBD1016C407	7.5000	5Y	3/30/2016	1647	4.51					5.3773	4.9977	4.8521
FXTN 10-41	PIBD1016D416	7.0000	5Y	4/27/2016	1675	4.59					5.4097	5.0295	4.8941
FXTN 10-42	PIBD1016I420	9.1250	5Y	9/4/2016	1805	4.95	845.000000	5.1250	3:19:03 PM	5.1173	5.5602	5.1773	5.0892

Interpolated Bonds
September 23, 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
RTB 07-01 *	PIID0716I018	7.0000	5Y	9/24/2016	1825	5.00	19.302000	5.2000	12:04:33 PM	5.2000	5.5833	5.2000	5.1192
FXTN 10-43	PIBD1016K436	6.2500	5.5Y	11/16/2016	1878	5.15					5.5975	5.2229	5.1101
FXTN 07-49	PIBD0717C493	7.0000	6Y	3/31/2017	2013	5.52	750.000000	5.1061	2:25:02 PM	5.0995	5.6335	5.2814	5.0869
FXTN 20-01	PIBD2017D011	14.3750	6Y	4/24/2017	2037	5.58					5.6399	5.2918	5.0827
RTB 07-02	PIID0717H026	6.6250	6Y	8/19/2017	2154	5.90					5.6711	5.3424	5.0626
FXTN 10-44	PIBD1017H447	7.7500	6Y	8/23/2017	2158	5.91					5.6722	5.3442	5.0619
FXTN 07-50	PIBD0717J502	5.3750	6.5Y	10/28/2017	2224	6.09					5.6898	5.3727	5.0506
FXTN 10-45	PIBD1018A451	5.8750	6.5Y	1/31/2018	2319	6.35	1,150.000000	5.2500	11:51:16 AM	5.2250	5.7151	5.4139	5.0342
FXTN 07-51 *	PIBD0718H511	5.0000	7Y	8/18/2018	2518	6.90					5.7682	5.5000	5.0000
FXTN 10-47	PIBD1018K478	8.8750	7.5Y	11/20/2018	2612	7.16					5.8620	5.5955	5.1242
FXTN 10-48	PIBD1019B485	7.8750	7.5Y	2/19/2019	2703	7.41	1.100000	5.6750	2:23:45 PM	5.6750	5.9528	5.6880	5.2444
FXTN 10-50	PIBD1020B508	7.7500	8.5Y	2/18/2020	3067	8.40					6.3160	6.0579	5.7253
RTB 10-01	PIID1020H015	7.2500	9Y	8/19/2020	3250	8.90					6.4986	6.2439	5.9671
FXTN 10-51	PIBD1020I510	6.1250	9Y	9/16/2020	3278	8.98					6.5265	6.2724	6.0041
FXTN 10-52	PIBD1020L525	5.8750	9.5Y	12/16/2020	3369	9.23	12.000000	6.3000	2:33:10 PM	6.3000	6.6173	6.3648	6.1243
RTB 10-02	PIID1021C027	7.3750	9.5Y	3/3/2021	3446	9.44	1,167.565000	5.9900	4:08:04 PM	6.0133	6.6941	6.4431	6.2260
FXTN 10-53 *	PIBD1021D531	6.5000	10Y	4/28/2021	3502	9.59					6.7500	6.5000	6.3000
FXTN 10-54	PIBD1022G545	6.3750	10.5Y	1/19/2022	3768	10.32	1,481.287443	6.1200	3:59:14 PM	6.1117	6.8285	6.5694	6.3841
FXTN 20-02	PIBD2022C021	15.0000	10.5Y	3/14/2022	3822	10.47					6.8445	6.5835	6.4012
FXTN 20-03	PIBD2022J033	12.7500	12Y	10/17/2022	4039	11.07					6.9085	6.6401	6.4698
FXTN 20-04	PIBD2023B048	13.0000	12Y	2/20/2023	4165	11.41					6.9457	6.6730	6.5096
FXTN 20-05	PIBD2023E054	11.8750	12Y	5/29/2023	4263	11.68					6.9746	6.6986	6.5406
FXTN 20-06	PIBD2023J068	11.3750	13Y	10/23/2023	4410	12.08					7.0180	6.7369	6.5870
FXTN 20-07	PIBD2024F075	12.3750	13Y	6/3/2024	4634	12.70					7.0842	6.7954	6.6578
FXTN 20-08	PIBD2024H086	12.8750	13Y	8/5/2024	4697	12.87					7.1028	6.8118	6.6778
FXTN 20-09	PIBD2024K091	13.7500	14Y	11/11/2024	4795	13.14					7.1317	6.8374	6.7087
FXTN 20-10	PIBD2025D103	12.1250	14Y	4/14/2025	4949	13.56					7.1772	6.8775	6.7574
FXTN 20-11	PIBD2025J116	12.1250	15Y	10/20/2025	5138	14.08					7.2329	6.9269	6.8172
FXTN 25-01	PIBD2525K015	18.2500	15Y	11/29/2025	5178	14.19					7.2448	6.9373	6.8298
FXTN 20-12	PIBD2026A122	10.2500	15Y	1/19/2026	5229	14.33					7.2598	6.9506	6.8459
FXTN 20-13	PIBD2026L139	8.0000	16Y	12/7/2026	5551	15.21					7.3549	7.0346	6.9477
FXTN 20-14	PIBD2027I140	8.6250	16Y	9/6/2027	5824	15.96					7.4355	7.1058	7.0340
FXTN 20-15	PIBD2028L151	9.5000	18Y	12/4/2028	6279	17.20					7.5698	7.2246	7.1778
FXTN 20-16	PIBD2030E166	8.7500	19Y	5/27/2030	6818	18.68					7.7289	7.3652	7.3482
FXTN 25-02	PIBD2530G029	12.5000	19Y	7/28/2030	6880	18.85					7.7472	7.3814	7.3678
FXTN 25-03	PIBD2531A032	11.2500	20Y	1/26/2031	7062	19.35					7.8009	7.4288	7.4254
FXTN 20-17 *	PIBD2031G171	8.0000	20Y	7/19/2031	7236	19.82	4,133.134000	7.4750	3:12:10 PM	7.4804	7.8523	7.4742	7.4804
FXTN 25-04	PIBD2531J042	9.3750	21Y	10/5/2031	7314	20.04					7.8637	7.4742	7.4843
FXTN 25-05	PIBD2532K057	8.5000	22Y	11/29/2032	7735	21.19					7.9255	7.4737	7.5057
FXTN 25-06	PIBD2534K062	9.2500	24Y	11/5/2034	8441	23.13					8.0291	7.4729	7.5416
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	8770	24.03	2.922000	7.5000	2:30:22 PM	7.4921	8.0773	7.4725	7.5583
FXTN 25-08 *	PIBD2535L086	8.1250	25Y	12/16/2035	8847	24.24	2,851.550000	7.5850	4:00:52 PM	7.5623	8.0886	7.4724	7.5622