

**Interpolated Bonds**  
**September 06, 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	13	0.04					3.3102	3.2647	3.2647
FXTN 10-28	PIBD1011J288	16.5000	1M	10/11/2011	34	0.09					1.2280	1.1029	1.1029
FXTN 05-64	PIBD0511J642	7.2500	1M	10/19/2011	42	0.12					1.0721	0.9278	0.9278
RTB 05-05	PIID0511L054	5.8750	3M	12/6/2011	90	0.25					0.6831	0.4325	0.4324
FXTN 04-19	PIBD0411L191	5.8750	3M	12/13/2011	97	0.27					0.6885	0.4316	0.4315
FXTN 03-18	PIBD0312A182	5.8750	4M	1/8/2012	123	0.34					0.7468	0.4722	0.4725
SPTB 10-02	SPTB1012A021	14.0000	5M	1/31/2012	146	0.40					0.7984	0.5081	0.5087
FXTN 05-65	PIBD0512B658	5.7500	5M	2/21/2012	167	0.46					0.8456	0.5409	0.5417
FXTN 10-29	PIBD1012D291	13.0000	8M	4/25/2012	231	0.63					0.9639	0.6723	0.6721
FXTN 07-39	PIBD0712D395	11.5000	8M	4/28/2012	234	0.64					0.9691	0.6789	0.6786
RTB 05-06	PIID0512H067	7.1250	11M	8/1/2012	329	0.90	1.493000	2.2500	3:47:41 PM	1.7550	1.1333	0.8883	0.8856
FXTN 07-40	PIBD0712H408	11.3750	11M	8/18/2012	346	0.95					1.1627	0.9257	0.9227
RTB 03-07	PIID0312I070	5.2500	1.5Y	9/24/2012	383	1.05	7.996000	2.5000	2:52:34 PM	2.3263	1.2751	1.0425	1.0504
FXTN 10-30	PIBD1012J302	12.1250	1.5Y	10/17/2012	406	1.11					1.3734	1.1358	1.1576
FXTN 07-41	PIBD0712K413	10.5000	1.5Y	11/17/2012	437	1.20					1.5058	1.2615	1.3021
FXTN 07-42	PIBD0713A421	9.0000	1.5Y	1/5/2013	486	1.33					1.7153	1.4603	1.5304
FXTN 03-19	PIBD0313A199	5.2500	1.5Y	1/7/2013	488	1.34	60.000000	1.8750	11:42:55 AM	1.9787	1.7238	1.4684	1.5397
FXTN 07-43	PIBD0713C438	8.7500	1.5Y	3/3/2013	543	1.49	1.985000	3.0000	10:55:05 AM	3.0000	1.9589	1.6915	1.7960
FXTN 05-66	PIBD0513C664	6.6250	2Y	3/13/2013	553	1.52					2.0016	1.7321	1.8426
FXTN 10-31	PIBD1013C316	12.7500	2Y	3/27/2013	567	1.55					2.0615	1.7889	1.9079
FXTN 10-32	PIBD1013E320	11.7500	2Y	5/15/2013	616	1.69					2.2709	1.9876	2.1362
FXTN 07-44	PIBD0713F446	9.6250	2Y	6/29/2013	661	1.81					2.4632	2.1702	2.3459
RTB 05-07 *	PIID0513G075	9.0000	2Y	7/31/2013	693	1.90	250.000000	2.4750	11:33:23 AM	2.4950	2.6000	2.3000	2.4950
FXTN 10-33	PIBD1013J337	11.0000	2.5Y	10/9/2013	763	2.09					2.7304	2.4354	2.5913
FXTN 07-45	PIBD0713K457	7.1250	2.5Y	11/2/2013	787	2.16	50.000000	2.6750	3:51:42 PM	2.6750	2.7751	2.4818	2.6243
FXTN 05-67	PIBD0514A673	6.2500	2.5Y	1/27/2014	873	2.39					2.9352	2.6481	2.7426
FXTN 10-34	PIBD1014C341	12.3750	3Y	3/25/2014	930	2.55					3.0414	2.7584	2.8210
FXTN 10-35 *	PIBD1014G356	12.7500	3Y	7/15/2014	1042	2.85					3.2500	2.9750	2.9750
RTB 05-08	PIID0514I080	6.2500	3.5Y	9/24/2014	1113	3.05	0.500000	3.5500	3:23:09 PM	3.5500	3.4528	3.1955	3.2031
FXTN 07-46	PIBD0714J466	6.5000	3.5Y	10/4/2014	1123	3.08					3.4814	3.2265	3.2352
SPTB 10-03	SPTB1014J037	12.2500	3.5Y	10/14/2014	1133	3.10					3.5099	3.2576	3.2674
FXTN 10-36	PIBD1015B367	12.3750	3.5Y	2/24/2015	1266	3.47					3.8898	3.6705	3.6946
FXTN 05-68	PIBD0515E685	6.3750	4Y	5/13/2015	1344	3.68	130.000000	4.1000	11:51:58 AM	4.1959	4.1126	3.9127	3.9452
FXTN 07-47	PIBD0715E477	8.3750	4Y	5/22/2015	1353	3.71	35.000000	4.3500	3:50:24 PM	4.3500	4.1383	3.9407	3.9741
FXTN 04-20	PIBD0415G203	4.8750	4Y	7/21/2015	1413	3.87	2,568.453000	4.3000	3:48:29 PM	4.2990	4.3096	4.1270	4.1669
RTB 05-09	PIID0515H097	5.8750	4Y	8/19/2015	1442	3.95	1,143.518000	4.4500	3:50:57 PM	4.2424	4.3925	4.2170	4.2601
FXTN 10-37 *	PIBD1015H370	11.8750	4Y	8/25/2015	1448	3.97					4.4096	4.2357	4.2793
FXTN 05-69	PIBD0515K697	4.6250	4.5Y	11/25/2015	1540	4.22					4.4788	4.2976	4.3337
FXTN 10-38	PIBD1015L384	10.1250	4.5Y	12/15/2015	1560	4.27					4.4938	4.3111	4.3455
FXTN 10-39	PIBD1016A393	9.2500	4.5Y	1/12/2016	1588	4.35					4.5149	4.3300	4.3621
FXTN 07-48	PIBD0716A488	7.0000	4.5Y	1/27/2016	1603	4.39	151.000000	4.4250	3:48:09 PM	4.4189	4.5262	4.3401	4.3709
RTB 05-10	PIID0516C107	6.0000	4.5Y	3/3/2016	1639	4.49	4.100000	4.7500	2:06:51 PM	4.6609	4.5532	4.3643	4.3922
FXTN 10-40	PIBD1016C407	7.5000	5Y	3/30/2016	1666	4.56					4.5735	4.3825	4.4082
FXTN 10-41	PIBD1016D416	7.0000	5Y	4/27/2016	1694	4.64					4.5946	4.4014	4.4247

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FXTN 10-42 *	PIBD1016I420	9.1250	5Y	9/4/2016	1824	5.00	3,146.110000	4.6500	3:39:20 PM	4.5015	4.6923	4.4889	4.5015
RTB 07-01	PIID0716I018	7.0000	5.5Y	9/24/2016	1844	5.05	0.100000	4.8000	11:14:46 AM	4.8000	4.7010	4.4965	4.5093
FXTN 10-43	PIBD1016K436	6.2500	5.5Y	11/16/2016	1897	5.20					4.7242	4.5164	4.5299
FXTN 07-49	PIBD0717C493	7.0000	6Y	3/31/2017	2032	5.57	1,700.000000	4.6750	11:29:40 AM	4.6615	4.7832	4.5673	4.5823
FXTN 20-01	PIBD2017D011	14.3750	6Y	4/24/2017	2056	5.63					4.7937	4.5763	4.5917
RTB 07-02	PIID0717H026	6.6250	6Y	8/19/2017	2173	5.95	45.524000	4.9500	11:29:08 AM	4.8133	4.8448	4.6204	4.6371
FXTN 10-44	PIBD1017H447	7.7500	6Y	8/23/2017	2177	5.96					4.8465	4.6219	4.6387
FXTN 07-50	PIBD0717J502	5.3750	6.5Y	10/28/2017	2243	6.15	328.645000	4.8750	11:20:18 AM	4.7312	4.8754	4.6468	4.6643
FXTN 10-45	PIBD1018A451	5.8750	6.5Y	1/31/2018	2338	6.41	14,600.000000	4.7950	11:36:57 AM	4.6834	4.9169	4.6825	4.7012
FXTN 07-51 *	PIBD0718H511	5.0000	7Y	8/18/2018	2537	6.95	700.250000	4.7250	3:20:43 PM	4.7785	5.0038	4.7575	4.7785
FXTN 10-47	PIBD1018K478	8.8750	7.5Y	11/20/2018	2631	7.21					5.0701	4.8273	4.8469
FXTN 10-48	PIBD1019B485	7.8750	7.5Y	2/19/2019	2722	7.46	60.000000	5.0000	9:59:45 AM	4.9825	5.1342	4.8949	4.9131
FXTN 10-50	PIBD1020B508	7.7500	8.5Y	2/18/2020	3086	8.45					5.3905	5.1654	5.1779
RTB 10-01	PIID1020H015	7.2500	9Y	8/19/2020	3269	8.96	5.010000	5.6500	2:56:32 PM	5.5751	5.5194	5.3014	5.3110
FXTN 10-51	PIBD1020I510	6.1250	9.5Y	9/16/2020	3297	9.03					5.5391	5.3222	5.3314
FXTN 10-52	PIBD1020L525	5.8750	9.5Y	12/16/2020	3388	9.28	770.000000	5.5500	3:10:04 PM	5.4460	5.6032	5.3898	5.3976
RTB 10-02	PIID1021C027	7.3750	9.5Y	3/3/2021	3465	9.49	3,406.200000	5.4938	2:57:07 PM	5.4733	5.6575	5.4470	5.4536
FXTN 10-53 *	PIBD1021D531	6.5000	10Y	4/28/2021	3521	9.65	1,715.000000	5.5350	2:42:39 PM	5.4943	5.6969	5.4886	5.4943
FXTN 10-54	PIBD1022G545	6.3750	10.5Y	1/19/2022	3787	10.38	1,876.438251	5.5950	4:01:44 PM	5.5324	5.8053	5.5994	5.6052
FXTN 20-02	PIBD2022C021	15.0000	11Y	3/14/2022	3841	10.52					5.8273	5.6219	5.6277
FXTN 20-03	PIBD2022J033	12.7500	12Y	10/17/2022	4058	11.12					5.9156	5.7123	5.7181
FXTN 20-04	PIBD2023B048	13.0000	12Y	2/20/2023	4184	11.46					5.9669	5.7648	5.7707
FXTN 20-05	PIBD2023E054	11.8750	12Y	5/29/2023	4282	11.73					6.0069	5.8057	5.8115
FXTN 20-06	PIBD2023J068	11.3750	13Y	10/23/2023	4429	12.13					6.0667	5.8669	5.8728
FXTN 20-07	PIBD2024F075	12.3750	13Y	6/3/2024	4653	12.75					6.1580	5.9603	5.9661
FXTN 20-08	PIBD2024H086	12.8750	13Y	8/5/2024	4716	12.92					6.1836	5.9865	5.9924
FXTN 20-09	PIBD2024K091	13.7500	14Y	11/11/2024	4814	13.19					6.2235	6.0273	6.0333
FXTN 20-10	PIBD2025D103	12.1250	14Y	4/14/2025	4968	13.61					6.2863	6.0915	6.0974
FXTN 20-11	PIBD2025J116	12.1250	15Y	10/20/2025	5157	14.13					6.3632	6.1702	6.1762
FXTN 25-01	PIBD2525K015	18.2500	15Y	11/29/2025	5197	14.24					6.3795	6.1869	6.1929
FXTN 20-12	PIBD2026A122	10.2500	15Y	1/19/2026	5248	14.38					6.4003	6.2082	6.2142
FXTN 20-13	PIBD2026L139	8.0000	16Y	12/7/2026	5570	15.26					6.5314	6.3423	6.3484
FXTN 20-14	PIBD2027I140	8.6250	16Y	9/6/2027	5843	16.01					6.6426	6.4561	6.4622
FXTN 20-15	PIBD2028L151	9.5000	18Y	12/4/2028	6298	17.25					6.8279	6.6457	6.6518
FXTN 20-16	PIBD2030E166	8.7500	19Y	5/27/2030	6837	18.73					7.0475	6.8702	6.8765
FXTN 25-02	PIBD2530G029	12.5000	19Y	7/28/2030	6899	18.90					7.0727	6.8961	6.9023
FXTN 25-03	PIBD2531A032	11.2500	20Y	1/26/2031	7081	19.40					7.1468	6.9719	6.9782
FXTN 20-17 *	PIBD2031G171	8.0000	20Y	7/19/2031	7255	19.88	10,049.736000	7.1000	4:11:42 PM	7.0507	7.2177	7.0444	7.0507
FXTN 25-04	PIBD2531J042	9.3750	21Y	10/5/2031	7333	20.09					7.2296	7.0553	7.0624
FXTN 25-05	PIBD2532K057	8.5000	22Y	11/29/2032	7754	21.24					7.2938	7.1141	7.1254
FXTN 25-06	PIBD2534K062	9.2500	24Y	11/5/2034	8460	23.18					7.4015	7.2127	7.2312
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	8789	24.08	130.692000	7.2500	3:13:50 PM	7.3792	7.4517	7.2586	7.2804
FXTN 25-08 *	PIBD2535L086	8.1250	25Y	12/16/2035	8866	24.29	1,712.129800	7.4250	3:51:25 PM	7.2853	7.4635	7.2694	7.2920