

Interpolated Bonds
October 17, 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 05-64	PIBD0511J642	7.2500	<1M	10/19/2011	1						4.5000	4.5000	4.5000
RTB 05-05	PIID0511L054	5.8750	2M	12/6/2011	49	0.13					3.4126	3.2048	2.8421
FXTN 04-19	PIBD0411L191	5.8750	2M	12/13/2011	56	0.15					3.3303	3.1131	2.7942
FXTN 03-18	PIBD0312A182	5.8750	2M	1/8/2012	82	0.22					3.0248	2.7726	2.6163
SPTB 10-02	SPTB1012A021	14.0000	4M	1/31/2012	105	0.29					2.8143	2.5446	2.4982
FXTN 05-65	PIBD0512B658	5.7500	4M	2/21/2012	126	0.35					2.7767	2.5259	2.4920
FXTN 10-29	PIBD1012D291	13.0000	6M	4/25/2012	190	0.52	0.783000	4.0000	10:41:25 AM	4.0000	2.6765	2.4761	2.4761
FXTN 07-39	PIBD0712D395	11.5000	7M	4/28/2012	193	0.53					2.6773	2.4766	2.4766
RTB 05-06	PIID0512H067	7.1250	10M	8/1/2012	288	0.79					2.7024	2.4920	2.4920
FXTN 07-40	PIBD0712H408	11.3750	10M	8/18/2012	305	0.84					2.7069	2.4948	2.4948
RTB 03-07	PIID0312I070	5.2500	11M	9/24/2012	342	0.94	16.325000	3.7500	2:09:51 PM	3.7543	2.7177	2.5016	2.5016
FXTN 10-30	PIBD1012J302	12.1250	1Y	10/17/2012	365	1.00					2.7285	2.5091	2.5091
FXTN 07-41	PIBD0712K413	10.5000	1.5Y	11/17/2012	396	1.08					2.7431	2.5192	2.5192
FXTN 07-42	PIBD0713A421	9.0000	1.5Y	1/5/2013	445	1.22					2.7661	2.5351	2.5351
FXTN 03-19	PIBD0313A199	5.2500	1.5Y	1/7/2013	447	1.22					2.7670	2.5357	2.5357
FXTN 07-43	PIBD0713C438	8.7500	1.5Y	3/3/2013	502	1.38					2.7929	2.5536	2.5536
FXTN 05-66	PIBD0513C664	6.6250	1.5Y	3/13/2013	512	1.40					2.7976	2.5568	2.5568
FXTN 10-31	PIBD1013C316	12.7500	1.5Y	3/27/2013	526	1.44					2.8041	2.5614	2.5614
FXTN 10-32	PIBD1013E320	11.7500	2Y	5/15/2013	575	1.58					2.8271	2.5773	2.5773
FXTN 07-44	PIBD0713F446	9.6250	2Y	6/29/2013	620	1.70					2.8483	2.5919	2.5919
RTB 05-07	PIID0513G075	9.0000	2Y	7/31/2013	652	1.79					2.8633	2.6023	2.6023
FXTN 10-33 *	PIBD1013J337	11.0000	2Y	10/9/2013	722	1.98					2.8962	2.6250	2.6250
FXTN 07-45	PIBD0713K457	7.1250	2.5Y	11/2/2013	746	2.04					2.9659	2.6980	2.7143
FXTN 05-67	PIBD0514A673	6.2500	2.5Y	1/27/2014	832	2.28					3.2157	2.9595	3.0341
FXTN 10-34	PIBD1014C341	12.3750	2.5Y	3/25/2014	889	2.44					3.3814	3.1328	3.2461
FXTN 10-35	PIBD1014G356	12.7500	3Y	7/15/2014	1001	2.74					3.7068	3.4733	3.6626
RTB 05-08	PIID0514I080	6.2500	3Y	9/24/2014	1072	2.94	142.885000	3.8750	3:55:54 PM	4.0011	3.9130	3.6892	3.9267
FXTN 07-46	PIBD0714J466	6.5000	3Y	10/4/2014	1082	2.96					3.9421	3.7196	3.9639
SPTB 10-03 *	SPTB1014J037	12.2500	3Y	10/14/2014	1092	2.99					3.9712	3.7500	4.0011
FXTN 10-36	PIBD1015B367	12.3750	3.5Y	2/24/2015	1225	3.36					4.4425	4.1089	4.2328
FXTN 05-68	PIBD0515E685	6.3750	4Y	5/13/2015	1303	3.57					4.7189	4.3194	4.3688
FXTN 07-47	PIBD0715E477	8.3750	4Y	5/22/2015	1312	3.59					4.7508	4.3437	4.3844
FXTN 04-20	PIBD0415G203	4.8750	4Y	7/21/2015	1372	3.76					4.9635	4.5056	4.4890
RTB 05-09	PIID0515H097	5.8750	4Y	8/19/2015	1401	3.84	6.760000	5.0000	3:13:48 PM	4.8560	5.0662	4.5838	4.5395
FXTN 10-37 *	PIBD1015H370	11.8750	4Y	8/25/2015	1407	3.85					5.0875	4.6000	4.5500
FXTN 05-69	PIBD0515K697	4.6250	4.5Y	11/25/2015	1499	4.11					5.1449	4.7045	4.6487
FXTN 10-38	PIBD1015L384	10.1250	4.5Y	12/15/2015	1519	4.16					5.1574	4.7273	4.6702
FXTN 10-39	PIBD1016A393	9.2500	4.5Y	1/12/2016	1547	4.24					5.1749	4.7591	4.7003
FXTN 07-48	PIBD0716A488	7.0000	4.5Y	1/27/2016	1562	4.28	8.000000	5.0000	3:48:53 PM	5.0000	5.1842	4.7761	4.7164
RTB 05-10	PIID0516C107	6.0000	4.5Y	3/3/2016	1598	4.38	20.325000	5.0000	3:59:13 PM	5.0469	5.2067	4.8170	4.7550
FXTN 10-40	PIBD1016C407	7.5000	4.5Y	3/30/2016	1625	4.45					5.2235	4.8477	4.7840
FXTN 10-41	PIBD1016D416	7.0000	5Y	4/27/2016	1653	4.53					5.2410	4.8795	4.8140
FXTN 10-42	PIBD1016I420	9.1250	5Y	9/4/2016	1783	4.88					5.3221	5.0273	4.9535
RTB 07-01 *	PIID0716I018	7.0000	5Y	9/24/2016	1803	4.94					5.3346	5.0500	4.9750

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FXTN 10-43	PIBD1016K436	6.2500	5.5Y	11/16/2016	1856	5.08					5.3311	5.0462	4.9769
FXTN 07-49	PIBD0717C493	7.0000	5.5Y	3/31/2017	1991	5.45					5.3221	5.0364	4.9818
FXTN 20-01	PIBD2017D011	14.3750	6Y	4/24/2017	2015	5.52					5.3205	5.0347	4.9826
RTB 07-02	PIID0717H026	6.6250	6Y	8/19/2017	2132	5.84	207.000000	5.2000	2:31:52 PM	5.2017	5.3127	5.0263	4.9869
FXTN 10-44	PIBD1017H447	7.7500	6Y	8/23/2017	2136	5.85					5.3124	5.0260	4.9870
FXTN 07-50	PIBD0717J502	5.3750	6.5Y	10/28/2017	2202	6.03	33.180000	5.1500	2:10:24 PM	5.1623	5.3080	5.0212	4.9894
FXTN 10-45	PIBD1018A451	5.8750	6.5Y	1/31/2018	2297	6.29					5.3017	5.0144	4.9928
FXTN 07-51 *	PIBD0718H511	5.0000	7Y	8/18/2018	2496	6.84					5.2885	5.0000	5.0000
FXTN 10-47	PIBD1018K478	8.8750	7.5Y	11/20/2018	2590	7.10					5.3572	5.0764	5.0754
FXTN 10-48	PIBD1019B485	7.8750	7.5Y	2/19/2019	2681	7.35					5.4237	5.1504	5.1484
FXTN 10-50	PIBD1020B508	7.7500	8.5Y	2/18/2020	3045	8.34					5.6897	5.4463	5.4405
RTB 10-01	PIID1020H015	7.2500	9Y	8/19/2020	3228	8.84	1.650000	5.9000	3:18:48 PM	5.9000	5.8235	5.5951	5.5873
FXTN 10-51	PIBD1020I510	6.1250	9Y	9/16/2020	3256	8.92					5.8440	5.6179	5.6098
FXTN 10-52	PIBD1020L525	5.8750	9.5Y	12/16/2020	3347	9.17	34.050000	5.7650	3:05:59 PM	5.8005	5.9105	5.6919	5.6828
RTB 10-02	PIID1021C027	7.3750	9.5Y	3/3/2021	3424	9.38	7.300000	5.8000	9:07:34 AM	5.8000	5.9668	5.7545	5.7446
FXTN 10-53 *	PIBD1021D531	6.5000	10Y	4/28/2021	3480	9.53	1,100.000000	5.7850	4:06:14 PM	5.7895	6.0077	5.8000	5.7895
FXTN 10-54	PIBD1022G545	6.3750	10.5Y	1/19/2022	3746	10.26	200.000000	5.7950	4:01:16 PM	5.7950	6.1073	5.8822	5.8720
FXTN 20-02	PIBD2022C021	15.0000	10.5Y	3/14/2022	3800	10.41					6.1275	5.8989	5.8887
FXTN 20-03	PIBD2022J033	12.7500	11Y	10/17/2022	4017	11.01					6.2087	5.9660	5.9559
FXTN 20-04	PIBD2023B048	13.0000	12Y	2/20/2023	4143	11.35					6.2559	6.0050	5.9950
FXTN 20-05	PIBD2023E054	11.8750	12Y	5/29/2023	4241	11.62					6.2926	6.0353	6.0253
FXTN 20-06	PIBD2023J068	11.3750	13Y	10/23/2023	4388	12.02					6.3476	6.0807	6.0709
FXTN 20-07	PIBD2024F075	12.3750	13Y	6/3/2024	4612	12.64					6.4314	6.1500	6.1403
FXTN 20-08	PIBD2024H086	12.8750	13Y	8/5/2024	4675	12.81					6.4550	6.1694	6.1598
FXTN 20-09	PIBD2024K091	13.7500	14Y	11/11/2024	4773	13.08					6.4917	6.1997	6.1902
FXTN 20-10	PIBD2025D103	12.1250	14Y	4/14/2025	4927	13.50					6.5493	6.2474	6.2379
FXTN 20-11	PIBD2025J116	12.1250	15Y	10/20/2025	5116	14.02					6.6201	6.3058	6.2964
FXTN 25-01	PIBD2525K015	18.2500	15Y	11/29/2025	5156	14.13					6.6351	6.3181	6.3088
FXTN 20-12	PIBD2026A122	10.2500	15Y	1/19/2026	5207	14.27					6.6541	6.3339	6.3246
FXTN 20-13	PIBD2026L139	8.0000	16Y	12/7/2026	5529	15.15					6.7747	6.4335	6.4244
FXTN 20-14	PIBD2027I140	8.6250	16Y	9/6/2027	5802	15.90					6.8769	6.5179	6.5090
FXTN 20-15	PIBD2028L151	9.5000	18Y	12/4/2028	6257	17.14					7.0472	6.6585	6.6499
FXTN 20-16	PIBD2030E166	8.7500	19Y	5/27/2030	6796	18.62					7.2490	6.8252	6.8169
FXTN 25-02	PIBD2530G029	12.5000	19Y	7/28/2030	6858	18.79					7.2722	6.8443	6.8362
FXTN 25-03	PIBD2531A032	11.2500	20Y	1/26/2031	7040	19.29					7.3403	6.9006	6.8925
FXTN 20-17	PIBD2031G171	8.0000	20Y	7/19/2031	7214	19.76	2,835.456200	6.9750	3:42:31 PM	6.9706	7.4054	6.9544	6.9465
FXTN 25-04 *	PIBD2531J042	9.3750	20Y	10/5/2031	7292	19.98					7.4346	6.9785	6.9706
FXTN 25-05	PIBD2532K057	8.5000	22Y	11/29/2032	7713	21.13					7.4643	7.0339	7.0097
FXTN 25-06	PIBD2534K062	9.2500	24Y	11/5/2034	8419	23.07					7.5141	7.1267	7.0753
FXTN 25-07	PIBD2535I071	8.0000	24Y	9/30/2035	8748	23.97	5.000000	7.1750	2:01:38 PM	7.1750	7.5373	7.1700	7.1058
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	8825	24.18	68.954066	7.2250	2:16:20 PM	7.2176	7.5428	7.1801	7.1130
FXTN 25-09 *	PIBD2536I097	7.6250	25Y	9/29/2036	9113	24.97	46.900000	7.1500	3:56:03 PM	7.0252	7.5631	7.2180	7.1397