

Interpolated Bonds
October 04, 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	6	0.02					4.4556	4.4265	4.4081
FXTN 05-64	PIBD0511J642	7.2500	<1M	10/19/2011	14	0.04					4.3846	4.3088	4.2610
RTB 05-05	PIID0511L054	5.8750	2M	12/6/2011	62	0.17					3.8420	3.3513	3.2798
FXTN 04-19	PIBD0411L191	5.8750	2M	12/13/2011	69	0.19					3.7497	3.1831	3.1255
FXTN 03-18	PIBD0312A182	5.8750	3M	1/8/2012	95	0.26					3.4069	2.5584	2.5524
SPTB 10-02	SPTB1012A021	14.0000	4M	1/31/2012	118	0.32					3.2144	2.4896	2.4598
FXTN 05-65	PIBD0512B658	5.7500	5M	2/21/2012	139	0.38					3.0538	2.4930	2.4320
FXTN 10-29	PIBD1012D291	13.0000	7M	4/25/2012	203	0.56					2.6630	2.4375	2.3125
FXTN 07-39	PIBD0712D395	11.5000	7M	4/28/2012	206	0.56					2.6541	2.4286	2.3036
RTB 05-06	PIID0512H067	7.1250	10M	8/1/2012	301	0.82					2.3736	2.1458	2.0208
FXTN 07-40	PIBD0712H408	11.3750	11M	8/18/2012	318	0.87					2.3234	2.0952	1.9702
RTB 03-07	PIID0312I070	5.2500	1Y	9/24/2012	355	0.97	1.000000	3.7500	2:58:39 PM	3.7500	2.2415	2.0111	1.8881
FXTN 10-30	PIBD1012J302	12.1250	1.5Y	10/17/2012	378	1.04					2.2996	2.0622	1.9483
FXTN 07-41	PIBD0712K413	10.5000	1.5Y	11/17/2012	409	1.12					2.3780	2.1311	2.0295
FXTN 07-42	PIBD0713A421	9.0000	1.5Y	1/5/2013	458	1.25					2.5018	2.2400	2.1579
FXTN 03-19	PIBD0313A199	5.2500	1.5Y	1/7/2013	460	1.26					2.5069	2.2444	2.1631
FXTN 07-43	PIBD0713C438	8.7500	1.5Y	3/3/2013	515	1.41					2.6459	2.3667	2.3071
FXTN 05-66	PIBD0513C664	6.6250	1.5Y	3/13/2013	525	1.44					2.6712	2.3889	2.3333
FXTN 10-31	PIBD1013C316	12.7500	1.5Y	3/27/2013	539	1.48					2.7065	2.4200	2.3700
FXTN 10-32	PIBD1013E320	11.7500	2Y	5/15/2013	588	1.61					2.8304	2.5289	2.4983
FXTN 07-44	PIBD0713F446	9.6250	2Y	6/29/2013	633	1.73					2.9441	2.6289	2.6162
RTB 05-07 *	PIID0513G075	9.0000	2Y	7/31/2013	665	1.82					3.0250	2.7000	2.7000
FXTN 10-33	PIBD1013J337	11.0000	2.5Y	10/9/2013	735	2.01					3.1875	2.8628	2.8628
FXTN 07-45	PIBD0713K457	7.1250	2.5Y	11/2/2013	759	2.08	24.000000	3.9500	10:34:22 AM	3.9500	3.2432	2.9186	2.9186
FXTN 05-67	PIBD0514A673	6.2500	2.5Y	1/27/2014	845	2.32					3.4428	3.1186	3.1186
FXTN 10-34	PIBD1014C341	12.3750	2.5Y	3/25/2014	902	2.47					3.5751	3.2512	3.2512
FXTN 10-35	PIBD1014G356	12.7500	3Y	7/15/2014	1014	2.78					3.8351	3.5116	3.5116
RTB 05-08	PIID0514I080	6.2500	3Y	9/24/2014	1085	2.97	6.400000	4.0000	3:39:33 PM	4.0312	3.9999	3.6767	3.6767
FXTN 07-46 *	PIBD0714J466	6.5000	3Y	10/4/2014	1095	3.00					4.0231	3.7000	3.7000
SPTB 10-03	SPTB1014J037	12.2500	3.5Y	10/14/2014	1105	3.03					4.0609	3.7277	3.7277
FXTN 10-36	PIBD1015B367	12.3750	3.5Y	2/24/2015	1238	3.39					4.5646	4.0960	4.0960
FXTN 05-68	PIBD0515E685	6.3750	4Y	5/13/2015	1316	3.61					4.8600	4.3120	4.3120
FXTN 07-47	PIBD0715E477	8.3750	4Y	5/22/2015	1325	3.63					4.8941	4.3369	4.3369
FXTN 04-20	PIBD0415G203	4.8750	4Y	7/21/2015	1385	3.79					5.1213	4.5031	4.5031
RTB 05-09	PIID0515H097	5.8750	4Y	8/19/2015	1414	3.87	0.500000	5.1250	10:47:51 AM	5.1250	5.2311	4.5834	4.5834
FXTN 10-37 *	PIBD1015H370	11.8750	4Y	8/25/2015	1420	3.89					5.2538	4.6000	4.6000
FXTN 05-69	PIBD0515K697	4.6250	4.5Y	11/25/2015	1512	4.14					5.3235	4.7394	4.7394
FXTN 10-38	PIBD1015L384	10.1250	4.5Y	12/15/2015	1532	4.20					5.3387	4.7697	4.7697
FXTN 10-39	PIBD1016A393	9.2500	4.5Y	1/12/2016	1560	4.27					5.3599	4.8121	4.8121
FXTN 07-48	PIBD0716A488	7.0000	4.5Y	1/27/2016	1575	4.32					5.3713	4.8348	4.8348
RTB 05-10	PIID0516C107	6.0000	4.5Y	3/3/2016	1611	4.41	3.200000	5.2500	2:42:55 PM	5.2500	5.3985	4.8894	4.8894
FXTN 10-40	PIBD1016C407	7.5000	4.5Y	3/30/2016	1638	4.49					5.4190	4.9303	4.9303
FXTN 10-41	PIBD1016D416	7.0000	5Y	4/27/2016	1666	4.56					5.4402	4.9727	4.9727
FXTN 10-42	PIBD1016I420	9.1250	5Y	9/4/2016	1796	4.92					5.5387	5.1697	5.1697

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RTB 07-01 *	PIID0716I018	7.0000	5Y	9/24/2016	1816	4.98					5.5538	5.2000	5.2000
FXTN 10-43	PIBD1016K436	6.2500	5.5Y	11/16/2016	1869	5.12					5.5533	5.2076	5.1847
FXTN 07-49	PIBD0717C493	7.0000	5.5Y	3/31/2017	2004	5.49	111.212000	5.1250	11:49:03 AM	5.1385	5.5518	5.2271	5.1457
FXTN 20-01	PIBD2017D011	14.3750	6Y	4/24/2017	2028	5.56					5.5515	5.2306	5.1388
RTB 07-02	PIID0717H026	6.6250	6Y	8/19/2017	2145	5.88					5.5502	5.2475	5.1051
FXTN 10-44	PIBD1017H447	7.7500	6Y	8/23/2017	2149	5.89					5.5501	5.2481	5.1039
FXTN 07-50	PIBD0717J502	5.3750	6.5Y	10/28/2017	2215	6.07					5.5494	5.2576	5.0848
FXTN 10-45	PIBD1018A451	5.8750	6.5Y	1/31/2018	2310	6.33					5.5484	5.2713	5.0574
FXTN 07-51 *	PIBD0718H511	5.0000	7Y	8/18/2018	2509	6.87					5.5462	5.3000	5.0000
FXTN 10-47	PIBD1018K478	8.8750	7.5Y	11/20/2018	2603	7.13					5.6202	5.3812	5.1002
FXTN 10-48	PIBD1019B485	7.8750	7.5Y	2/19/2019	2694	7.38					5.6919	5.4598	5.1972
FXTN 10-50	PIBD1020B508	7.7500	8.5Y	2/18/2020	3058	8.38					5.9785	5.7742	5.5852
RTB 10-01	PIID1020H015	7.2500	9Y	8/19/2020	3241	8.88					6.1227	5.9323	5.7802
FXTN 10-51	PIBD1020I510	6.1250	9Y	9/16/2020	3269	8.96	1,000.000000	5.9500	3:44:47 PM	5.9500	6.1447	5.9565	5.8100
FXTN 10-52	PIBD1020L525	5.8750	9.5Y	12/16/2020	3360	9.21	10.480000	5.8250	11:28:17 AM	5.8250	6.2164	6.0351	5.9070
RTB 10-02	PIID1021C027	7.3750	9.5Y	3/3/2021	3437	9.42	8.054000	6.1500	3:01:52 PM	6.1456	6.2770	6.1016	5.9891
FXTN 10-53 *	PIBD1021D531	6.5000	10Y	4/28/2021	3493	9.57	450.000000	6.0000	3:55:22 PM	6.0488	6.3212	6.1500	6.0488
FXTN 10-54	PIBD1022G545	6.3750	10.5Y	1/19/2022	3759	10.30	198.420000	6.1300	2:03:09 PM	6.0958	6.4113	6.2305	6.1368
FXTN 20-02	PIBD2022C021	15.0000	10.5Y	3/14/2022	3813	10.45					6.4296	6.2468	6.1546
FXTN 20-03	PIBD2022J033	12.7500	12Y	10/17/2022	4030	11.04					6.5031	6.3125	6.2264
FXTN 20-04	PIBD2023B048	13.0000	12Y	2/20/2023	4156	11.39					6.5458	6.3506	6.2680
FXTN 20-05	PIBD2023E054	11.8750	12Y	5/29/2023	4254	11.65					6.5790	6.3803	6.3004
FXTN 20-06	PIBD2023J068	11.3750	13Y	10/23/2023	4401	12.06					6.6288	6.4247	6.3490
FXTN 20-07	PIBD2024F075	12.3750	13Y	6/3/2024	4625	12.67					6.7047	6.4925	6.4231
FXTN 20-08	PIBD2024H086	12.8750	13Y	8/5/2024	4688	12.84					6.7260	6.5116	6.4439
FXTN 20-09	PIBD2024K091	13.7500	14Y	11/11/2024	4786	13.11					6.7592	6.5412	6.4764
FXTN 20-10	PIBD2025D103	12.1250	14Y	4/14/2025	4940	13.53					6.8114	6.5878	6.5273
FXTN 20-11	PIBD2025J116	12.1250	15Y	10/20/2025	5129	14.05					6.8754	6.6450	6.5898
FXTN 25-01	PIBD2525K015	18.2500	15Y	11/29/2025	5169	14.16					6.8890	6.6571	6.6030
FXTN 20-12	PIBD2026A122	10.2500	15Y	1/19/2026	5220	14.30					6.9063	6.6726	6.6199
FXTN 20-13	PIBD2026L139	8.0000	16Y	12/7/2026	5542	15.18					7.0154	6.7700	6.7263
FXTN 20-14	PIBD2027I140	8.6250	16Y	9/6/2027	5815	15.93					7.1079	6.8526	6.8166
FXTN 20-15	PIBD2028L151	9.5000	18Y	12/4/2028	6270	17.18					7.2620	6.9903	6.9671
FXTN 20-16	PIBD2030E166	8.7500	19Y	5/27/2030	6809	18.65					7.4446	7.1534	7.1453
FXTN 25-02	PIBD2530G029	12.5000	19Y	7/28/2030	6871	18.82					7.4656	7.1721	7.1658
FXTN 25-03	PIBD2531A032	11.2500	20Y	1/26/2031	7053	19.32	50.000000	7.3750	12:16:49 PM	7.3750	7.5273	7.2272	7.2260
FXTN 20-17	PIBD2031G171	8.0000	20Y	7/19/2031	7227	19.80	2,405.861511	7.2950	4:06:35 PM	7.3050	7.5863	7.2799	7.2835
FXTN 25-04 *	PIBD2531J042	9.3750	20Y	10/5/2031	7305	20.01	50.000000	7.4500	12:42:13 PM	7.4500	7.6127	7.3035	7.3093
FXTN 25-05	PIBD2532K057	8.5000	22Y	11/29/2032	7726	21.17					7.6355	7.3489	7.2908
FXTN 25-06	PIBD2534K062	9.2500	24Y	11/5/2034	8432	23.10					7.6739	7.4251	7.2597
FXTN 25-07	PIBD2535I071	8.0000	24Y	9/30/2035	8761	24.00	704.100000	7.5750	3:22:55 PM	7.5966	7.6917	7.4606	7.2453
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	8838	24.21	2.725000	7.3250	3:58:20 PM	7.4104	7.6959	7.4689	7.2419
FXTN 25-09 *	PIBD2536I097	7.6250	25Y	9/29/2036	9126	25.00	47.800000	7.2650	3:49:52 PM	7.2189	7.7115	7.5000	7.2292