

Interpolated Bonds
November 16, 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 05-05	PIID0511L054	5.8750	<1M	12/6/2011	19	0.05					3.2318	3.1445	3.1445
FXTN 04-19	PIBD0411L191	5.8750	<1M	12/13/2011	26	0.07					2.7386	2.6174	2.6174
FXTN 03-18	PIBD0312A182	5.8750	2M	1/8/2012	52	0.14					1.8981	1.7321	1.7321
SPTB 10-02	SPTB1012A021	14.0000	2M	1/31/2012	75	0.21					1.5442	1.3707	1.3707
FXTN 05-65	PIBD0512B658	5.7500	3M	2/21/2012	96	0.26					1.3214	1.1426	1.1301
FXTN 10-29	PIBD1012D291	13.0000	5M	4/25/2012	160	0.44					1.4067	1.2235	1.0773
FXTN 07-39	PIBD0712D395	11.5000	5M	4/28/2012	163	0.45					1.4107	1.2273	1.0748
RTB 05-06	PIID0512H067	7.1250	9M	8/1/2012	258	0.71					1.4381	1.2500	1.0437
FXTN 07-40	PIBD0712H408	11.3750	9M	8/18/2012	275	0.75					1.4389	1.2500	1.0402
RTB 03-07	PIID0312I070	5.2500	10M	9/24/2012	312	0.85	2.900000	2.5000	3:19:24 PM	2.2500	1.4406	1.2500	1.0324
FXTN 10-30	PIBD1012J302	12.1250	11M	10/17/2012	335	0.92					1.4417	1.2500	1.0275
FXTN 07-41	PIBD0712K413	10.5000	1Y	11/17/2012	366	1.00					1.5073	1.3079	1.0923
FXTN 07-42	PIBD0713A421	9.0000	1.5Y	1/5/2013	415	1.14					1.6946	1.4748	1.2875
FXTN 03-19	PIBD0313A199	5.2500	1.5Y	1/7/2013	417	1.14					1.7023	1.4816	1.2955
FXTN 07-43	PIBD0713C438	8.7500	1.5Y	3/3/2013	472	1.29	307.425210	2.8000	2:39:17 PM	2.0505	1.9125	1.6689	1.5147
FXTN 05-66	PIBD0513C664	6.6250	1.5Y	3/13/2013	482	1.32					1.9508	1.7030	1.5545
FXTN 10-31	PIBD1013C316	12.7500	1.5Y	3/27/2013	496	1.36					2.0043	1.7507	1.6103
FXTN 10-32	PIBD1013E320	11.7500	1.5Y	5/15/2013	545	1.49					2.1916	1.9176	1.8056
FXTN 07-44	PIBD0713F446	9.6250	2Y	6/29/2013	590	1.62					2.3637	2.0708	1.9849
RTB 05-07	PIID0513G075	9.0000	2Y	7/31/2013	622	1.70	132.101522	2.4500	4:10:15 PM	2.4870	2.4860	2.1798	2.1124
FXTN 10-33	PIBD1013J337	11.0000	2Y	10/9/2013	692	1.90					2.7536	2.4183	2.3913
FXTN 07-45 *	PIBD0713K457	7.1250	2Y	11/2/2013	716	1.96					2.8454	2.5000	2.4870
FXTN 05-67	PIBD0514A673	6.2500	2.5Y	1/27/2014	802	2.20	412.524000	3.0000	8:51:31 AM	3.0000	3.0960	2.7796	2.7388
FXTN 10-34	PIBD1014C341	12.3750	2.5Y	3/25/2014	859	2.35	2.000000	2.8000	9:40:41 AM	2.8000	3.2622	2.9650	2.9056
FXTN 10-35	PIBD1014G356	12.7500	3Y	7/15/2014	971	2.66					3.5886	3.3291	3.2336
RTB 05-08	PIID0514I080	6.2500	3Y	9/24/2014	1042	2.85	0.500000	3.8750	3:26:01 PM	3.8750	3.7956	3.5600	3.4414
FXTN 07-46	PIBD0714J466	6.5000	3Y	10/4/2014	1052	2.88					3.8247	3.5925	3.4707
SPTB 10-03 *	SPTB1014J037	12.2500	3Y	10/14/2014	1062	2.91					3.8538	3.6250	3.5000
FXTN 10-36	PIBD1015B367	12.3750	3.5Y	2/24/2015	1195	3.27					4.3548	4.0050	3.9011
FXTN 05-68	PIBD0515E685	6.3750	3.5Y	5/13/2015	1273	3.49	57.460000	4.3500	3:50:29 PM	4.3541	4.6486	4.2279	4.1363
FXTN 07-47	PIBD0715E477	8.3750	4Y	5/22/2015	1282	3.51					4.6825	4.2536	4.1635
FXTN 04-20	PIBD0415G203	4.8750	4Y	7/21/2015	1342	3.68	3.800000	4.5000	3:43:57 PM	4.5000	4.9085	4.4250	4.3444
RTB 05-09	PIID0515H097	5.8750	4Y	8/19/2015	1371	3.76	3.000000	4.3500	9:44:56 AM	4.3500	5.0178	4.5079	4.4319
FXTN 10-37 *	PIBD1015H370	11.8750	4Y	8/25/2015	1377	3.77					5.0404	4.5250	4.4500
FXTN 05-69	PIBD0515K697	4.6250	4.5Y	11/25/2015	1469	4.02					5.0600	4.5609	4.5012
FXTN 10-38	PIBD1015L384	10.1250	4.5Y	12/15/2015	1489	4.08					5.0643	4.5687	4.5124
FXTN 10-39	PIBD1016A393	9.2500	4.5Y	1/12/2016	1517	4.16					5.0702	4.5796	4.5280
FXTN 07-48	PIBD0716A488	7.0000	4.5Y	1/27/2016	1532	4.20					5.0734	4.5854	4.5363
RTB 05-10	PIID0516C107	6.0000	4.5Y	3/3/2016	1568	4.30					5.0811	4.5995	4.5564
FXTN 10-40	PIBD1016C407	7.5000	4.5Y	3/30/2016	1595	4.37					5.0869	4.6100	4.5714
FXTN 10-41	PIBD1016D416	7.0000	4.5Y	4/27/2016	1623	4.45					5.0928	4.6209	4.5870
FXTN 10-42	PIBD1016I420	9.1250	5Y	9/4/2016	1753	4.80	400.000000	4.7000	3:37:22 PM	4.7000	5.1206	4.6716	4.6594
RTB 07-01	PIID0716I018	7.0000	5Y	9/24/2016	1773	4.86	0.101000	4.9000	10:34:16 AM	4.9000	5.1248	4.6794	4.6705
FXTN 10-43 *	PIBD1016K436	6.2500	5Y	11/16/2016	1826	5.00					5.1361	4.7001	4.7001

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FXTN 07-49	PIBD0717C493	7.0000	5.5Y	3/31/2017	1961	5.37	3.000000	5.0250	3:34:13 PM	5.0250	5.1439	4.7665	4.7665
FXTN 20-01	PIBD2017D011	14.3750	5.5Y	4/24/2017	1985	5.44					5.1453	4.7783	4.7783
RTB 07-02	PIID0717H026	6.6250	6Y	8/19/2017	2102	5.76					5.1520	4.8359	4.8359
FXTN 10-44	PIBD1017H447	7.7500	6Y	8/23/2017	2106	5.77					5.1522	4.8378	4.8378
FXTN 07-50	PIBD0717J502	5.3750	6Y	10/28/2017	2172	5.95					5.1560	4.8703	4.8703
FXTN 10-45	PIBD1018A451	5.8750	6.5Y	1/31/2018	2267	6.21	900.000000	4.9700	11:01:22 AM	4.9706	5.1615	4.9171	4.9171
FXTN 07-51 *	PIBD0718H511	5.0000	7Y	8/18/2018	2466	6.76	400.000000	5.0150	10:34:57 AM	5.0150	5.1730	5.0150	5.0150
FXTN 10-47	PIBD1018K478	8.8750	7.5Y	11/20/2018	2560	7.01					5.2281	5.0725	5.0714
FXTN 10-48	PIBD1019B485	7.8750	7.5Y	2/19/2019	2651	7.26					5.2814	5.1283	5.1259
FXTN 10-50	PIBD1020B508	7.7500	8.5Y	2/18/2020	3015	8.26					5.4947	5.3511	5.3442
RTB 10-01	PIID1020H015	7.2500	9Y	8/19/2020	3198	8.76					5.6020	5.4631	5.4539
FXTN 10-51	PIBD1020I510	6.1250	9Y	9/16/2020	3226	8.84					5.6184	5.4802	5.4707
FXTN 10-52	PIBD1020L525	5.8750	9.5Y	12/16/2020	3317	9.09					5.6717	5.5360	5.5253
RTB 10-02	PIID1021C027	7.3750	9.5Y	3/3/2021	3394	9.30					5.7168	5.5831	5.5715
FXTN 10-53	PIBD1021D531	6.5000	9.5Y	4/28/2021	3450	9.45					5.7497	5.6174	5.6051
RTB 10-03 *	PIID1021J039	5.7500	10Y	10/20/2021	3625	9.93	30.770000	5.6750	3:31:14 PM	5.6770	5.8522	5.7245	5.7100
FXTN 10-54	PIBD1022G545	6.3750	10.5Y	1/19/2022	3716	10.18	1,488.434000	5.7250	3:12:33 PM	5.7155	5.8891	5.7534	5.7393
FXTN 20-02	PIBD2022C021	15.0000	10.5Y	3/14/2022	3770	10.33					5.9109	5.7705	5.7567
FXTN 20-03	PIBD2022J033	12.7500	11Y	10/17/2022	3987	10.92					5.9988	5.8395	5.8266
FXTN 20-04	PIBD2023B048	13.0000	12Y	2/20/2023	4113	11.27					6.0498	5.8795	5.8672
FXTN 20-05	PIBD2023E054	11.8750	12Y	5/29/2023	4211	11.54					6.0895	5.9106	5.8987
FXTN 20-06	PIBD2023J068	11.3750	12Y	10/23/2023	4358	11.94					6.1491	5.9573	5.9461
FXTN 20-07	PIBD2024F075	12.3750	13Y	6/3/2024	4582	12.55					6.2398	6.0284	6.0182
FXTN 20-08	PIBD2024H086	12.8750	13Y	8/5/2024	4645	12.73					6.2653	6.0484	6.0385
FXTN 20-09	PIBD2024K091	13.7500	13Y	11/11/2024	4743	12.99					6.3050	6.0795	6.0701
FXTN 20-10	PIBD2025D103	12.1250	14Y	4/14/2025	4897	13.42					6.3673	6.1284	6.1197
FXTN 20-11	PIBD2025J116	12.1250	14Y	10/20/2025	5086	13.93					6.4438	6.1884	6.1805
FXTN 25-01	PIBD2525K015	18.2500	15Y	11/29/2025	5126	14.04					6.4600	6.2011	6.1934
FXTN 20-12	PIBD2026A122	10.2500	15Y	1/19/2026	5177	14.18					6.4807	6.2173	6.2098
RTB 15-01	PIID1526J019	6.2500	15Y	10/20/2026	5451	14.93	131.781400	6.0500	3:24:23 PM	6.1389	6.5917	6.3043	6.2981
FXTN 20-13	PIBD2026L139	8.0000	16Y	12/7/2026	5499	15.07					6.6111	6.3196	6.3135
FXTN 20-14	PIBD2027I140	8.6250	16Y	9/6/2027	5772	15.81					6.7216	6.4063	6.4015
FXTN 20-15	PIBD2028L151	9.5000	18Y	12/4/2028	6227	17.06					6.9059	6.5508	6.5480
FXTN 20-16	PIBD2030E166	8.7500	19Y	5/27/2030	6766	18.54	620.000000	6.8850	11:54:20 AM	6.8879	7.1241	6.7219	6.7216
FXTN 25-02	PIBD2530G029	12.5000	19Y	7/28/2030	6828	18.71					7.1493	6.7416	6.7415
FXTN 25-03	PIBD2531A032	11.2500	20Y	1/26/2031	7010	19.21					7.2230	6.7994	6.8002
FXTN 20-17	PIBD2031G171	8.0000	20Y	7/19/2031	7184	19.68	1,714.186108	6.8850	3:14:37 PM	6.8813	7.2934	6.8546	6.8562
FXTN 25-04 *	PIBD2531J042	9.3750	20Y	10/5/2031	7262	19.90					7.3250	6.8794	6.8813
FXTN 25-05	PIBD2532K057	8.5000	22Y	11/29/2032	7683	21.05					7.3306	6.9350	6.9318
FXTN 25-06	PIBD2534K062	9.2500	23Y	11/5/2034	8389	22.98					7.3400	7.0283	7.0163
FXTN 25-07	PIBD2535I071	8.0000	24Y	9/30/2035	8718	23.88					7.3444	7.0718	7.0558
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	8795	24.10	22.800000	7.1484	12:02:28 PM	7.0964	7.3454	7.0819	7.0650
FXTN 25-09 *	PIBD2536I097	7.6250	25Y	9/29/2036	9083	24.88	17.057700	7.0300	3:52:26 PM	7.0240	7.3492	7.1200	7.0995