

Interpolated Bonds
November 02, 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	33	0.09					2.4767	2.3182	2.1970
FXTN 04-19	PIBD0411L191	5.8750	1M	12/13/2011	40	0.11					2.3283	2.1643	2.0226
FXTN 03-18	PIBD0312A182	5.8750	2M	1/8/2012	66	0.18					1.9592	1.7929	1.5790
SPTB 10-02	SPTB1012A021	14.0000	3M	1/31/2012	89	0.24					1.6328	1.4643	1.1865
FXTN 05-65	PIBD0512B658	5.7500	4M	2/21/2012	110	0.30	744.608500	1.2000	4:13:23 PM	1.1721	1.5448	1.3732	1.0810
FXTN 10-29	PIBD1012D291	13.0000	6M	4/25/2012	174	0.48					1.6708	1.4875	1.2333
FXTN 07-39	PIBD0712D395	11.5000	6M	4/28/2012	177	0.48					1.6767	1.4929	1.2405
RTB 05-06	PIID0512H067	7.1250	9M	8/1/2012	272	0.75					1.7950	1.6083	1.3583
FXTN 07-40	PIBD0712H408	11.3750	10M	8/18/2012	289	0.79					1.8157	1.6286	1.3786
RTB 03-07	PIID0312I070	5.2500	11M	9/24/2012	326	0.89	0.150000	3.0000	11:07:08 AM	3.0000	1.8606	1.6726	1.4226
FXTN 10-30	PIBD1012J302	12.1250	1Y	10/17/2012	349	0.96					1.8885	1.7000	1.4500
FXTN 07-41	PIBD0712K413	10.5000	1.5Y	11/17/2012	380	1.04					1.9861	1.7854	1.5436
FXTN 07-42	PIBD0713A421	9.0000	1.5Y	1/5/2013	429	1.18					2.1404	1.9205	1.6915
FXTN 03-19	PIBD0313A199	5.2500	1.5Y	1/7/2013	431	1.18					2.1467	1.9260	1.6975
FXTN 07-43	PIBD0713C438	8.7500	1.5Y	3/3/2013	486	1.33					2.3200	2.0776	1.8635
FXTN 05-66	PIBD0513C664	6.6250	1.5Y	3/13/2013	496	1.36					2.3515	2.1051	1.8937
FXTN 10-31	PIBD1013C316	12.7500	1.5Y	3/27/2013	510	1.40					2.3955	2.1437	1.9360
FXTN 10-32	PIBD1013E320	11.7500	2Y	5/15/2013	559	1.53					2.5499	2.2787	2.0839
FXTN 07-44	PIBD0713F446	9.6250	2Y	6/29/2013	604	1.65					2.6916	2.4028	2.2197
RTB 05-07	PIID0513G075	9.0000	2Y	7/31/2013	636	1.74	2.400000	2.7500	9:40:48 AM	2.7500	2.7924	2.4909	2.3163
FXTN 10-33	PIBD1013J337	11.0000	2Y	10/9/2013	706	1.93					3.0129	2.6839	2.5276
FXTN 07-45 *	PIBD0713K457	7.1250	2Y	11/2/2013	730	2.00					3.0885	2.7500	2.6000
FXTN 05-67	PIBD0514A673	6.2500	2.5Y	1/27/2014	816	2.24					3.2820	2.9613	2.8486
FXTN 10-34	PIBD1014C341	12.3750	2.5Y	3/25/2014	873	2.39					3.4104	3.1013	3.0133
FXTN 10-35	PIBD1014G356	12.7500	3Y	7/15/2014	985	2.70					3.6625	3.3764	3.3370
RTB 05-08	PIID0514I080	6.2500	3Y	9/24/2014	1056	2.89					3.8223	3.5509	3.5422
FXTN 07-46	PIBD0714J466	6.5000	3Y	10/4/2014	1066	2.92					3.8448	3.5754	3.5711
SPTB 10-03 *	SPTB1014J037	12.2500	3Y	10/14/2014	1076	2.95					3.8673	3.6000	3.6000
FXTN 10-36	PIBD1015B367	12.3750	3.5Y	2/24/2015	1209	3.31					4.3285	3.9821	3.9800
FXTN 05-68	PIBD0515E685	6.3750	4Y	5/13/2015	1287	3.53					4.5990	4.2062	4.2029
FXTN 07-47	PIBD0715E477	8.3750	4Y	5/22/2015	1296	3.55					4.6302	4.2321	4.2286
FXTN 04-20	PIBD0415G203	4.8750	4Y	7/21/2015	1356	3.72					4.8382	4.4044	4.4000
RTB 05-09	PIID0515H097	5.8750	4Y	8/19/2015	1385	3.79	48.736000	4.7500	3:43:09 PM	4.5282	4.9388	4.4878	4.4829
FXTN 10-37 *	PIBD1015H370	11.8750	4Y	8/25/2015	1391	3.81					4.9596	4.5050	4.5000
FXTN 05-69	PIBD0515K697	4.6250	4.5Y	11/25/2015	1483	4.06					5.0155	4.6026	4.6277
FXTN 10-38	PIBD1015L384	10.1250	4.5Y	12/15/2015	1503	4.12					5.0276	4.6238	4.6555
FXTN 10-39	PIBD1016A393	9.2500	4.5Y	1/12/2016	1531	4.19					5.0446	4.6535	4.6943
FXTN 07-48	PIBD0716A488	7.0000	4.5Y	1/27/2016	1546	4.24	5.000000	4.9500	2:26:58 PM	4.9500	5.0537	4.6694	4.7151
RTB 05-10	PIID0516C107	6.0000	4.5Y	3/3/2016	1582	4.33	1.050000	5.1350	3:35:34 PM	5.1350	5.0756	4.7076	4.7651
FXTN 10-40	PIBD1016C407	7.5000	4.5Y	3/30/2016	1609	4.41					5.0919	4.7362	4.8026
FXTN 10-41	PIBD1016D416	7.0000	4.5Y	4/27/2016	1637	4.48					5.1089	4.7659	4.8414
FXTN 10-42	PIBD1016I420	9.1250	5Y	9/4/2016	1767	4.84					5.1879	4.9038	5.0219
RTB 07-01 *	PIID0716I018	7.0000	5Y	9/24/2016	1787	4.90	121.994000	4.6000	3:25:44 PM	5.0496	5.2000	4.9250	5.0496
FXTN 10-43	PIBD1016K436	6.2500	5.5Y	11/16/2016	1840	5.04					5.2041	4.9346	5.0454

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FXTN 07-49	PIBD0717C493	7.0000	5.5Y	3/31/2017	1975	5.41					5.2146	4.9589	5.0348
FXTN 20-01	PIBD2017D011	14.3750	5.5Y	4/24/2017	1999	5.48					5.2165	4.9632	5.0329
RTB 07-02	PIID0717H026	6.6250	6Y	8/19/2017	2116	5.80					5.2256	4.9843	5.0237
FXTN 10-44	PIBD1017H447	7.7500	6Y	8/23/2017	2120	5.81					5.2259	4.9851	5.0234
FXTN 07-50	PIBD0717J502	5.3750	6Y	10/28/2017	2186	5.99	17.255000	5.0000	9:57:23 AM	4.7069	5.2310	4.9970	5.0182
FXTN 10-45	PIBD1018A451	5.8750	6.5Y	1/31/2018	2281	6.25	600.000000	4.9200	2:46:47 PM	4.9450	5.2384	5.0141	5.0107
FXTN 07-51 *	PIBD0718H511	5.0000	7Y	8/18/2018	2480	6.79					5.2538	5.0500	4.9950
FXTN 10-47	PIBD1018K478	8.8750	7.5Y	11/20/2018	2574	7.05					5.3150	5.1045	5.0539
FXTN 10-48	PIBD1019B485	7.8750	7.5Y	2/19/2019	2665	7.30	6.000000	5.2500	8:52:41 AM	5.2500	5.3742	5.1573	5.1110
FXTN 10-50	PIBD1020B508	7.7500	8.5Y	2/18/2020	3029	8.30					5.6109	5.3685	5.3392
RTB 10-01	PIID1020H015	7.2500	9Y	8/19/2020	3212	8.80	0.800000	5.7500	11:22:10 AM	5.7500	5.7300	5.4747	5.4539
FXTN 10-51	PIBD1020I510	6.1250	9Y	9/16/2020	3240	8.88					5.7482	5.4909	5.4714
FXTN 10-52	PIBD1020L525	5.8750	9.5Y	12/16/2020	3331	9.13					5.8074	5.5437	5.5285
RTB 10-02	PIID1021C027	7.3750	9.5Y	3/3/2021	3408	9.34					5.8574	5.5884	5.5767
FXTN 10-53	PIBD1021D531	6.5000	9.5Y	4/28/2021	3464	9.49					5.8939	5.6209	5.6118
RTB 10-03 *	PIID1021J039	5.7500	10Y	10/20/2021	3639	9.97	85.200000	5.7200	12:14:14 PM	5.7215	6.0077	5.7224	5.7215
FXTN 10-54	PIBD1022G545	6.3750	10.5Y	1/19/2022	3730	10.22					6.0408	5.7540	5.7503
FXTN 20-02	PIBD2022C021	15.0000	10.5Y	3/14/2022	3784	10.37					6.0604	5.7728	5.7673
FXTN 20-03	PIBD2022J033	12.7500	11Y	10/17/2022	4001	10.96					6.1394	5.8481	5.8359
FXTN 20-04	PIBD2023B048	13.0000	12Y	2/20/2023	4127	11.31					6.1852	5.8918	5.8756
FXTN 20-05	PIBD2023E054	11.8750	12Y	5/29/2023	4225	11.58					6.2209	5.9259	5.9066
FXTN 20-06	PIBD2023J068	11.3750	12Y	10/23/2023	4372	11.98					6.2743	5.9769	5.9530
FXTN 20-07	PIBD2024F075	12.3750	13Y	6/3/2024	4596	12.59					6.3558	6.0547	6.0238
FXTN 20-08	PIBD2024H086	12.8750	13Y	8/5/2024	4659	12.76					6.3788	6.0765	6.0437
FXTN 20-09	PIBD2024K091	13.7500	14Y	11/11/2024	4757	13.03					6.4144	6.1105	6.0746
FXTN 20-10	PIBD2025D103	12.1250	14Y	4/14/2025	4911	13.45					6.4704	6.1640	6.1232
FXTN 20-11	PIBD2025J116	12.1250	14Y	10/20/2025	5100	13.97					6.5392	6.2296	6.1829
FXTN 25-01	PIBD2525K015	18.2500	15Y	11/29/2025	5140	14.08					6.5537	6.2435	6.1955
FXTN 20-12	PIBD2026A122	10.2500	15Y	1/19/2026	5191	14.22					6.5723	6.2612	6.2117
RTB 15-01	PIID1526J019	6.2500	15Y	10/20/2026	5465	14.97	216.747400	6.2201	3:48:02 PM	6.2189	6.6720	6.3563	6.2982
FXTN 20-13	PIBD2026L139	8.0000	16Y	12/7/2026	5513	15.10					6.6894	6.3730	6.3133
FXTN 20-14	PIBD2027I140	8.6250	16Y	9/6/2027	5786	15.85					6.7887	6.4678	6.3996
FXTN 20-15	PIBD2028L151	9.5000	18Y	12/4/2028	6241	17.10					6.9543	6.6257	6.5432
FXTN 20-16	PIBD2030E166	8.7500	19Y	5/27/2030	6780	18.58					7.1503	6.8128	6.7134
FXTN 25-02	PIBD2530G029	12.5000	19Y	7/28/2030	6842	18.75					7.1729	6.8343	6.7330
FXTN 25-03	PIBD2531A032	11.2500	20Y	1/26/2031	7024	19.24					7.2391	6.8975	6.7905
FXTN 20-17	PIBD2031G171	8.0000	20Y	7/19/2031	7198	19.72	206.343000	6.8850	4:04:33 PM	6.8701	7.3024	6.9579	6.8455
FXTN 25-04 *	PIBD2531J042	9.3750	20Y	10/5/2031	7276	19.93					7.3308	6.9850	6.8701
FXTN 25-05	PIBD2532K057	8.5000	22Y	11/29/2032	7697	21.09					7.3579	6.9987	6.9146
FXTN 25-06	PIBD2534K062	9.2500	24Y	11/5/2034	8403	23.02					7.4034	7.0218	6.9894
FXTN 25-07	PIBD2535I071	8.0000	24Y	9/30/2035	8732	23.92					7.4246	7.0325	7.0242
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	8809	24.13	200.000000	7.1500	4:10:21 PM	7.0748	7.4295	7.0350	7.0323
FXTN 25-09 *	PIBD2536I097	7.6250	25Y	9/29/2036	9097	24.92	54.946000	7.0250	3:29:13 PM	7.0190	7.4481	7.0444	7.0628