

Interpolated Bonds
November 21, 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	14	0.04					3.4441	3.3602	3.3602
FXTN 04-19	PIBD0411L191	5.8750	<1M	12/13/2011	21	0.06					2.8755	2.7464	2.7464
FXTN 03-18	PIBD0312A182	5.8750	2M	1/8/2012	47	0.13					1.9865	1.8036	1.7993
SPTB 10-02	SPTB1012A021	14.0000	2M	1/31/2012	70	0.19					1.6809	1.4951	1.4853
FXTN 05-65	PIBD0512B658	5.7500	3M	2/21/2012	91	0.25					1.4018	1.2134	1.1987
FXTN 10-29	PIBD1012D291	13.0000	5M	4/25/2012	155	0.42					1.3948	1.2000	1.1850
FXTN 07-39	PIBD0712D395	11.5000	5M	4/28/2012	158	0.43					1.3951	1.2000	1.1850
RTB 05-06	PIID0512H067	7.1250	9M	8/1/2012	253	0.69					1.3992	1.2000	1.1896
FXTN 07-40	PIBD0712H408	11.3750	9M	8/18/2012	270	0.74					1.3997	1.2000	1.1906
RTB 03-07	PIID0312I070	5.2500	10M	9/24/2012	307	0.84					1.4008	1.2000	1.1928
FXTN 10-30	PIBD1012J302	12.1250	11M	10/17/2012	330	0.90					1.4015	1.2000	1.1942
FXTN 07-41	PIBD0712K413	10.5000	1Y	11/17/2012	361	0.99					1.4642	1.2614	1.2531
FXTN 07-42	PIBD0713A421	9.0000	1.5Y	1/5/2013	410	1.12					1.6437	1.4383	1.4207
FXTN 03-19	PIBD0313A199	5.2500	1.5Y	1/7/2013	412	1.13					1.6510	1.4455	1.4275
FXTN 07-43	PIBD0713C438	8.7500	1.5Y	3/3/2013	467	1.28	103.533469	2.0500	8:50:19 AM	2.0500	1.8524	1.6441	1.6156
FXTN 05-66	PIBD0513C664	6.6250	1.5Y	3/13/2013	477	1.31					1.8891	1.6802	1.6498
FXTN 10-31	PIBD1013C316	12.7500	1.5Y	3/27/2013	491	1.35					1.9403	1.7307	1.6977
FXTN 10-32	PIBD1013E320	11.7500	1.5Y	5/15/2013	540	1.48					2.1198	1.9076	1.8652
FXTN 07-44	PIBD0713F446	9.6250	2Y	6/29/2013	585	1.60					2.2846	2.0701	2.0191
RTB 05-07	PIID0513G075	9.0000	2Y	7/31/2013	617	1.69					2.4019	2.1856	2.1286
FXTN 10-33	PIBD1013J337	11.0000	2Y	10/9/2013	687	1.88					2.6582	2.4384	2.3679
FXTN 07-45 *	PIBD0713K457	7.1250	2Y	11/2/2013	711	1.95					2.7462	2.5250	2.4500
FXTN 05-67	PIBD0514A673	6.2500	2.5Y	1/27/2014	797	2.18	0.958000	3.8750	11:57:23 AM	3.8750	2.9947	2.7673	2.6986
FXTN 10-34	PIBD1014C341	12.3750	2.5Y	3/25/2014	854	2.34					3.1594	2.9280	2.8633
FXTN 10-35	PIBD1014G356	12.7500	3Y	7/15/2014	966	2.65					3.4831	3.2436	3.1870
RTB 05-08	PIID0514I080	6.2500	3Y	9/24/2014	1037	2.84	6.906000	3.5000	2:32:34 PM	3.5252	3.6884	3.4436	3.3922
FXTN 07-46	PIBD0714J466	6.5000	3Y	10/4/2014	1047	2.87					3.7173	3.4718	3.4211
SPTB 10-03 *	SPTB1014J037	12.2500	3Y	10/14/2014	1057	2.90					3.7462	3.5000	3.4500
FXTN 10-36	PIBD1015B367	12.3750	3.5Y	2/24/2015	1190	3.26					4.2463	3.9222	3.8701
FXTN 05-68	PIBD0515E685	6.3750	3.5Y	5/13/2015	1268	3.47					4.5397	4.1698	4.1165
FXTN 07-47	PIBD0715E477	8.3750	3.5Y	5/22/2015	1277	3.50					4.5735	4.1984	4.1449
FXTN 04-20	PIBD0415G203	4.8750	4Y	7/21/2015	1337	3.66					4.7991	4.3889	4.3344
RTB 05-09	PIID0515H097	5.8750	4Y	8/19/2015	1366	3.74	5.300000	5.1750	2:23:07 PM	5.1651	4.9082	4.4810	4.4260
FXTN 10-37 *	PIBD1015H370	11.8750	4Y	8/25/2015	1372	3.76					4.9308	4.5000	4.4450
FXTN 05-69	PIBD0515K697	4.6250	4.5Y	11/25/2015	1464	4.01					4.9848	4.5451	4.4983
FXTN 10-38	PIBD1015L384	10.1250	4.5Y	12/15/2015	1484	4.07					4.9965	4.5549	4.5099
FXTN 10-39	PIBD1016A393	9.2500	4.5Y	1/12/2016	1512	4.14					5.0129	4.5686	4.5261
FXTN 07-48	PIBD0716A488	7.0000	4.5Y	1/27/2016	1527	4.18	2.650000	4.7000	12:12:56 PM	4.7000	5.0217	4.5759	4.5348
RTB 05-10	PIID0516C107	6.0000	4.5Y	3/3/2016	1563	4.28	1.820000	5.2500	2:48:09 PM	5.1921	5.0428	4.5936	4.5556
FXTN 10-40	PIBD1016C407	7.5000	4.5Y	3/30/2016	1590	4.36					5.0587	4.6068	4.5712
FXTN 10-41	PIBD1016D416	7.0000	4.5Y	4/27/2016	1618	4.43					5.0751	4.6205	4.5874
FXTN 10-42	PIBD1016I420	9.1250	5Y	9/4/2016	1748	4.79					5.1514	4.6842	4.6627
RTB 07-01	PIID0716I018	7.0000	5Y	9/24/2016	1768	4.84					5.1631	4.6940	4.6743
FXTN 10-43 *	PIBD1016K436	6.2500	5Y	11/16/2016	1821	4.99					5.1942	4.7200	4.7050

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FXTN 07-49	PIBD0717C493	7.0000	5.5Y	3/31/2017	1956	5.36	400.000000	4.8850	12:03:42 PM	4.8925	5.2105	4.7751	4.7620
FXTN 20-01	PIBD2017D011	14.3750	5.5Y	4/24/2017	1980	5.42					5.2134	4.7849	4.7722
RTB 07-02	PIID0717H026	6.6250	6Y	8/19/2017	2097	5.75	49.424000	4.9500	11:15:29 AM	4.9500	5.2275	4.8326	4.8216
FXTN 10-44	PIBD1017H447	7.7500	6Y	8/23/2017	2101	5.76					5.2280	4.8343	4.8233
FXTN 07-50	PIBD0717J502	5.3750	6Y	10/28/2017	2167	5.94					5.2359	4.8612	4.8511
FXTN 10-45	PIBD1018A451	5.8750	6.5Y	1/31/2018	2262	6.20	940.000000	4.9625	4:13:08 PM	4.9551	5.2474	4.8999	4.8913
FXTN 07-51	PIBD0718H511	5.0000	7Y	8/18/2018	2461	6.74	800.000000	5.0150	11:46:40 AM	5.0150	5.2714	4.9811	4.9753
FXTN 10-47 *	PIBD1018K478	8.8750	7Y	11/20/2018	2555	7.00					5.2827	5.0195	5.0150
FXTN 10-48	PIBD1019B485	7.8750	7.5Y	2/19/2019	2646	7.25					5.3326	5.0787	5.0740
FXTN 10-50	PIBD1020B508	7.7500	8.5Y	2/18/2020	3010	8.25					5.5323	5.3156	5.3098
RTB 10-01	PIID1020H015	7.2500	9Y	8/19/2020	3193	8.75	7.710000	6.3500	3:17:19 PM	5.7757	5.6327	5.4346	5.4284
FXTN 10-51	PIBD1020I510	6.1250	9Y	9/16/2020	3221	8.82	1.600000	5.4372	11:24:20 AM	5.4372	5.6480	5.4529	5.4465
FXTN 10-52	PIBD1020L525	5.8750	9.5Y	12/16/2020	3312	9.07					5.6980	5.5121	5.5055
RTB 10-02	PIID1021C027	7.3750	9.5Y	3/3/2021	3389	9.28					5.7402	5.5622	5.5553
FXTN 10-53	PIBD1021D531	6.5000	9.5Y	4/28/2021	3445	9.44					5.7709	5.5986	5.5916
RTB 10-03 *	PIID1021J039	5.7500	10Y	10/20/2021	3620	9.92	7.940000	5.6900	3:31:22 PM	5.6827	5.8669	5.7125	5.7050
FXTN 10-54	PIBD1022G545	6.3750	10.5Y	1/19/2022	3711	10.17	1,818.590450	5.7250	3:53:21 PM	5.7299	5.9027	5.7417	5.7344
FXTN 20-02	PIBD2022C021	15.0000	10.5Y	3/14/2022	3765	10.32					5.9239	5.7590	5.7518
FXTN 20-03	PIBD2022J033	12.7500	11Y	10/17/2022	3982	10.91					6.0091	5.8287	5.8218
FXTN 20-04	PIBD2023B048	13.0000	12Y	2/20/2023	4108	11.25					6.0586	5.8692	5.8624
FXTN 20-05	PIBD2023E054	11.8750	12Y	5/29/2023	4206	11.52					6.0971	5.9006	5.8940
FXTN 20-06	PIBD2023J068	11.3750	12Y	10/23/2023	4353	11.93					6.1548	5.9478	5.9414
FXTN 20-07	PIBD2024F075	12.3750	13Y	6/3/2024	4577	12.54					6.2428	6.0197	6.0137
FXTN 20-08	PIBD2024H086	12.8750	13Y	8/5/2024	4640	12.71					6.2675	6.0399	6.0340
FXTN 20-09	PIBD2024K091	13.7500	13Y	11/11/2024	4738	12.98					6.3060	6.0714	6.0656
FXTN 20-10	PIBD2025D103	12.1250	14Y	4/14/2025	4892	13.40					6.3665	6.1208	6.1153
FXTN 20-11	PIBD2025J116	12.1250	14Y	10/20/2025	5081	13.92					6.4407	6.1815	6.1763
FXTN 25-01	PIBD2525K015	18.2500	15Y	11/29/2025	5121	14.03					6.4565	6.1944	6.1892
FXTN 20-12	PIBD2026A122	10.2500	15Y	1/19/2026	5172	14.17					6.4765	6.2107	6.2056
RTB 15-01	PIID1526J019	6.2500	15Y	10/20/2026	5446	14.92	556.418000	6.0500	3:20:45 PM	6.0499	6.5841	6.2987	6.2940
FXTN 20-13	PIBD2026L139	8.0000	16Y	12/7/2026	5494	15.05					6.6030	6.3141	6.3095
FXTN 20-14	PIBD2027I140	8.6250	16Y	9/6/2027	5767	15.80					6.7102	6.4017	6.3976
FXTN 20-15	PIBD2028L151	9.5000	18Y	12/4/2028	6222	17.05					6.8889	6.5478	6.5443
FXTN 20-16	PIBD2030E166	8.7500	19Y	5/27/2030	6761	18.52					7.1006	6.7208	6.7182
FXTN 25-02	PIBD2530G029	12.5000	19Y	7/28/2030	6823	18.69					7.1249	6.7407	6.7382
FXTN 25-03	PIBD2531A032	11.2500	20Y	1/26/2031	7005	19.19					7.1964	6.7992	6.7969
FXTN 20-17	PIBD2031G171	8.0000	20Y	7/19/2031	7179	19.67	1,951.826000	6.8780	3:58:21 PM	6.8782	7.2647	6.8550	6.8530
FXTN 25-04 *	PIBD2531J042	9.3750	20Y	10/5/2031	7257	19.88					7.2954	6.8800	6.8782
FXTN 25-05	PIBD2532K057	8.5000	22Y	11/29/2032	7678	21.04					7.2946	6.9250	6.9185
FXTN 25-06	PIBD2534K062	9.2500	23Y	11/5/2034	8384	22.97					7.2932	7.0004	6.9861
FXTN 25-07	PIBD2535I071	8.0000	24Y	9/30/2035	8713	23.87	4.854600	7.1500	11:12:20 AM	7.1500	7.2926	7.0355	7.0176
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	8790	24.08	36.766800	7.0700	3:27:58 PM	7.0656	7.2924	7.0437	7.0249
FXTN 25-09 *	PIBD2536I097	7.6250	25Y	9/29/2036	9078	24.87	11.762000	7.0350	3:22:02 PM	7.0293	7.2919	7.0745	7.0525