

Interpolated Bonds
November 09, 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	26	0.07					3.0553	2.9531	2.9531
FXTN 04-19	PIBD0411L191	5.8750	1M	12/13/2011	33	0.09					2.6508	2.5200	2.5200
FXTN 03-18	PIBD0312A182	5.8750	2M	1/8/2012	59	0.16					1.7751	1.6026	1.6026
SPTB 10-02	SPTB1012A021	14.0000	2M	1/31/2012	82	0.22					1.2468	1.0628	1.0628
FXTN 05-65	PIBD0512B658	5.7500	4M	2/21/2012	103	0.28	200.000000	1.0000	11:20:57 AM	1.1374	1.0896	0.9060	0.9021
FXTN 10-29	PIBD1012D291	13.0000	5M	4/25/2012	167	0.46					1.2200	1.0583	1.0354
FXTN 07-39	PIBD0712D395	11.5000	5M	4/28/2012	170	0.47					1.2261	1.0655	1.0417
RTB 05-06	PIID0512H067	7.1250	9M	8/1/2012	265	0.73					1.3168	1.1500	1.1250
FXTN 07-40	PIBD0712H408	11.3750	10M	8/18/2012	282	0.77					1.3323	1.1640	1.1390
RTB 03-07	PIID0312I070	5.2500	11M	9/24/2012	319	0.87	5.000000	2.3500	11:27:30 AM	2.6699	1.3658	1.1945	1.1695
FXTN 10-30	PIBD1012J302	12.1250	11M	10/17/2012	342	0.94					1.3867	1.2135	1.1885
FXTN 07-41	PIBD0712K413	10.5000	1.5Y	11/17/2012	373	1.02					1.4671	1.2864	1.2614
FXTN 07-42	PIBD0713A421	9.0000	1.5Y	1/5/2013	422	1.16					1.6620	1.4633	1.4383
FXTN 03-19	PIBD0313A199	5.2500	1.5Y	1/7/2013	424	1.16					1.6700	1.4705	1.4455
FXTN 07-43	PIBD0713C438	8.7500	1.5Y	3/3/2013	479	1.31					1.8888	1.6691	1.6441
FXTN 05-66	PIBD0513C664	6.6250	1.5Y	3/13/2013	489	1.34					1.9286	1.7052	1.6802
FXTN 10-31	PIBD1013C316	12.7500	1.5Y	3/27/2013	503	1.38					1.9843	1.7557	1.7307
FXTN 10-32	PIBD1013E320	11.7500	2Y	5/15/2013	552	1.51					2.1793	1.9326	1.9076
FXTN 07-44	PIBD0713F446	9.6250	2Y	6/29/2013	597	1.64					2.3583	2.0951	2.0701
RTB 05-07	PIID0513G075	9.0000	2Y	7/31/2013	629	1.72					2.4856	2.2106	2.1856
FXTN 10-33	PIBD1013J337	11.0000	2Y	10/9/2013	699	1.92					2.7641	2.4634	2.4384
FXTN 07-45 *	PIBD0713K457	7.1250	2Y	11/2/2013	723	1.98					2.8596	2.5500	2.5250
FXTN 05-67	PIBD0514A673	6.2500	2.5Y	1/27/2014	809	2.22	120.000000	2.7950	9:41:39 AM	2.7950	3.0934	2.7986	2.7549
FXTN 10-34	PIBD1014C341	12.3750	2.5Y	3/25/2014	866	2.37					3.2483	2.9633	2.9073
FXTN 10-35	PIBD1014G356	12.7500	3Y	7/15/2014	978	2.68					3.5527	3.2870	3.2067
RTB 05-08	PIID0514I080	6.2500	3Y	9/24/2014	1049	2.87					3.7456	3.4922	3.3965
FXTN 07-46	PIBD0714J466	6.5000	3Y	10/4/2014	1059	2.90	100.000000	3.4500	3:10:21 PM	3.4500	3.7728	3.5211	3.4233
SPTB 10-03 *	SPTB1014J037	12.2500	3Y	10/14/2014	1069	2.93					3.8000	3.5500	3.4500
FXTN 10-36	PIBD1015B367	12.3750	3.5Y	2/24/2015	1202	3.29					4.2718	3.9152	3.8511
FXTN 05-68	PIBD0515E685	6.3750	4Y	5/13/2015	1280	3.51					4.5484	4.1294	4.0863
FXTN 07-47	PIBD0715E477	8.3750	4Y	5/22/2015	1289	3.53					4.5803	4.1541	4.1135
FXTN 04-20	PIBD0415G203	4.8750	4Y	7/21/2015	1349	3.70					4.7932	4.3189	4.2944
RTB 05-09	PIID0515H097	5.8750	4Y	8/19/2015	1378	3.78	0.300000	5.0000	9:58:04 AM	5.0000	4.8960	4.3985	4.3819
FXTN 10-37 *	PIBD1015H370	11.8750	4Y	8/25/2015	1384	3.79					4.9173	4.4150	4.4000
FXTN 05-69	PIBD0515K697	4.6250	4.5Y	11/25/2015	1476	4.04					4.9598	4.4777	4.4826
FXTN 10-38	PIBD1015L384	10.1250	4.5Y	12/15/2015	1496	4.10					4.9690	4.4914	4.5006
FXTN 10-39	PIBD1016A393	9.2500	4.5Y	1/12/2016	1524	4.18					4.9819	4.5105	4.5257
FXTN 07-48	PIBD0716A488	7.0000	4.5Y	1/27/2016	1539	4.22	0.200000	4.7500	4:04:30 PM	4.7750	4.9888	4.5207	4.5392
RTB 05-10	PIID0516C107	6.0000	4.5Y	3/3/2016	1575	4.32	0.200000	4.8500	10:36:20 AM	4.8500	5.0054	4.5452	4.5715
FXTN 10-40	PIBD1016C407	7.5000	4.5Y	3/30/2016	1602	4.39					5.0179	4.5636	4.5957
FXTN 10-41	PIBD1016D416	7.0000	4.5Y	4/27/2016	1630	4.47					5.0308	4.5827	4.6209
FXTN 10-42	PIBD1016I420	9.1250	5Y	9/4/2016	1760	4.82	1,118.000000	4.7500	3:43:39 PM	4.7493	5.0908	4.6714	4.7376
RTB 07-01 *	PIID0716I018	7.0000	5Y	9/24/2016	1780	4.88	20.895000	4.9250	3:55:13 PM	5.0925	5.1000	4.6850	4.7556
FXTN 10-43	PIBD1016K436	6.2500	5.5Y	11/16/2016	1833	5.02					5.1065	4.7096	4.7749

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FXTN 07-49	PIBD0717C493	7.0000	5.5Y	3/31/2017	1968	5.39	2.000000	4.7000	2:50:25 PM	4.7000	5.1231	4.7723	4.8242
FXTN 20-01	PIBD2017D011	14.3750	5.5Y	4/24/2017	1992	5.46					5.1261	4.7835	4.8329
RTB 07-02	PIID0717H026	6.6250	6Y	8/19/2017	2109	5.78					5.1404	4.8378	4.8756
FXTN 10-44	PIBD1017H447	7.7500	6Y	8/23/2017	2113	5.79					5.1409	4.8397	4.8771
FXTN 07-50	PIBD0717J502	5.3750	6Y	10/28/2017	2179	5.97					5.1491	4.8703	4.9012
FXTN 10-45	PIBD1018A451	5.8750	6.5Y	1/31/2018	2274	6.23	660.000000	4.9400	4:07:29 PM	4.9363	5.1607	4.9145	4.9359
FXTN 07-51 *	PIBD0718H511	5.0000	7Y	8/18/2018	2473	6.78	2,400.000000	5.0100	4:12:49 PM	5.0085	5.1852	5.0069	5.0085
FXTN 10-47	PIBD1018K478	8.8750	7.5Y	11/20/2018	2567	7.03					5.2432	5.0662	5.0670
FXTN 10-48	PIBD1019B485	7.8750	7.5Y	2/19/2019	2658	7.28					5.2993	5.1237	5.1237
FXTN 10-50	PIBD1020B508	7.7500	8.5Y	2/18/2020	3022	8.28					5.5239	5.3534	5.3503
RTB 10-01	PIID1020H015	7.2500	9Y	8/19/2020	3205	8.78					5.6368	5.4690	5.4642
FXTN 10-51	PIBD1020I510	6.1250	9Y	9/16/2020	3233	8.86					5.6541	5.4866	5.4816
FXTN 10-52	PIBD1020L525	5.8750	9.5Y	12/16/2020	3324	9.11	5.000000	5.7250	2:34:58 PM	5.7250	5.7102	5.5441	5.5383
RTB 10-02	PIID1021C027	7.3750	9.5Y	3/3/2021	3401	9.32	2,234.238000	5.6500	3:47:49 PM	5.6774	5.7577	5.5927	5.5862
FXTN 10-53	PIBD1021D531	6.5000	9.5Y	4/28/2021	3457	9.47	2,450.000000	5.6825	2:41:05 PM	5.6791	5.7923	5.6280	5.6211
RTB 10-03 *	PIID1021J039	5.7500	10Y	10/20/2021	3632	9.95	10.000000	5.6100	3:42:00 PM	5.6474	5.9003	5.7385	5.7300
FXTN 10-54	PIBD1022G545	6.3750	10.5Y	1/19/2022	3723	10.20	750.000000	5.7050	11:02:18 AM	5.7123	5.9356	5.7671	5.7588
FXTN 20-02	PIBD2022C021	15.0000	10.5Y	3/14/2022	3777	10.35					5.9565	5.7841	5.7759
FXTN 20-03	PIBD2022J033	12.7500	11Y	10/17/2022	3994	10.94					6.0407	5.8524	5.8447
FXTN 20-04	PIBD2023B048	13.0000	12Y	2/20/2023	4120	11.29					6.0896	5.8920	5.8846
FXTN 20-05	PIBD2023E054	11.8750	12Y	5/29/2023	4218	11.56					6.1277	5.9228	5.9157
FXTN 20-06	PIBD2023J068	11.3750	12Y	10/23/2023	4365	11.96					6.1847	5.9691	5.9623
FXTN 20-07	PIBD2024F075	12.3750	13Y	6/3/2024	4589	12.57					6.2716	6.0395	6.0333
FXTN 20-08	PIBD2024H086	12.8750	13Y	8/5/2024	4652	12.75					6.2961	6.0594	6.0532
FXTN 20-09	PIBD2024K091	13.7500	14Y	11/11/2024	4750	13.01					6.3341	6.0902	6.0843
FXTN 20-10	PIBD2025D103	12.1250	14Y	4/14/2025	4904	13.44					6.3938	6.1386	6.1331
FXTN 20-11	PIBD2025J116	12.1250	14Y	10/20/2025	5093	13.95					6.4672	6.1981	6.1930
FXTN 25-01	PIBD2525K015	18.2500	15Y	11/29/2025	5133	14.06					6.4827	6.2107	6.2056
FXTN 20-12	PIBD2026A122	10.2500	15Y	1/19/2026	5184	14.20					6.5025	6.2267	6.2218
RTB 15-01	PIID1526J019	6.2500	15Y	10/20/2026	5458	14.95	440.336000	6.1500	3:41:46 PM	6.1742	6.6088	6.3129	6.3086
FXTN 20-13	PIBD2026L139	8.0000	16Y	12/7/2026	5506	15.08					6.6274	6.3280	6.3238
FXTN 20-14	PIBD2027I140	8.6250	16Y	9/6/2027	5779	15.83					6.7334	6.4139	6.4103
FXTN 20-15	PIBD2028L151	9.5000	18Y	12/4/2028	6234	17.08					6.9099	6.5570	6.5545
FXTN 20-16	PIBD2030E166	8.7500	19Y	5/27/2030	6773	18.56	6.165000	7.0000	3:20:09 PM	7.0000	7.1191	6.7266	6.7253
FXTN 25-02	PIBD2530G029	12.5000	19Y	7/28/2030	6835	18.73					7.1431	6.7461	6.7450
FXTN 25-03	PIBD2531A032	11.2500	20Y	1/26/2031	7017	19.22					7.2138	6.8033	6.8026
FXTN 20-17	PIBD2031G171	8.0000	20Y	7/19/2031	7191	19.70	3,012.800000	6.8825	4:13:14 PM	6.8825	7.2813	6.8581	6.8578
FXTN 25-04 *	PIBD2531J042	9.3750	20Y	10/5/2031	7269	19.92					7.3115	6.8826	6.8825
FXTN 25-05	PIBD2532K057	8.5000	22Y	11/29/2032	7690	21.07					7.3123	6.9258	6.9224
FXTN 25-06	PIBD2534K062	9.2500	23Y	11/5/2034	8396	23.00					7.3137	6.9984	6.9893
FXTN 25-07	PIBD2535I071	8.0000	24Y	9/30/2035	8725	23.90	1.900000	7.1825	10:49:04 AM	7.1825	7.3143	7.0322	7.0205
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	8802	24.12	1,795.613000	7.0500	4:10:09 PM	7.0497	7.3145	7.0401	7.0278
FXTN 25-09 *	PIBD2536I097	7.6250	25Y	9/29/2036	9090	24.90	307.083000	7.0850	4:03:11 PM	7.0867	7.3150	7.0697	7.0551