

Interpolated Bonds  
December 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
FXTN 03-18	PIBD0312A182	5.8750	<1M	1/8/2012	20	0.05					3.3084	3.2069	3.1938
SPTB 10-02	SPTB1012A021	14.0000	1M	1/31/2012	43	0.12					2.1955	2.0018	1.9789
FXTN 05-65	PIBD0512B658	5.7500	2M	2/21/2012	64	0.18					2.0315	1.8330	1.8177
FXTN 10-29	PIBD1012D291	13.0000	4M	4/25/2012	128	0.35					1.8588	1.6625	1.6557
FXTN 07-39	PIBD0712D395	11.5000	4M	4/28/2012	131	0.36					1.8635	1.6679	1.6609
RTB 05-06	PIID0512H067	7.1250	8M	8/1/2012	226	0.62					1.8746	1.6917	1.6789
FXTN 07-40	PIBD0712H408	11.3750	8M	8/18/2012	243	0.67					1.8351	1.6512	1.6371
RTB 03-07	PIID0312I070	5.2500	9M	9/24/2012	280	0.77	1.000000	2.5000	3:42:10 PM	2.5000	1.7493	1.5631	1.5460
FXTN 10-30	PIBD1012J302	12.1250	10M	10/17/2012	303	0.83					1.6959	1.5083	1.4894
FXTN 07-41	PIBD0712K413	10.5000	11M	11/17/2012	334	0.92					1.7132	1.5097	1.4907
FXTN 07-42	PIBD0713A421	9.0000	1.5Y	1/5/2013	383	1.05					1.8566	1.6099	1.5935
FXTN 03-19	PIBD0313A199	5.2500	1.5Y	1/7/2013	385	1.05					1.8625	1.6140	1.5977
FXTN 07-43	PIBD0713C438	8.7500	1.5Y	3/3/2013	440	1.21	153.550580	1.8750	2:51:08 PM	1.8750	2.0234	1.7264	1.7131
FXTN 05-66	PIBD0513C664	6.6250	1.5Y	3/13/2013	450	1.23					2.0527	1.7468	1.7340
FXTN 10-31	PIBD1013C316	12.7500	1.5Y	3/27/2013	464	1.27					2.0937	1.7754	1.7634
FXTN 10-32	PIBD1013E320	11.7500	1.5Y	5/15/2013	513	1.41					2.2371	1.8755	1.8662
FXTN 07-44	PIBD0713F446	9.6250	2Y	6/29/2013	558	1.53					2.3688	1.9675	1.9606
RTB 05-07	PIID0513G075	9.0000	2Y	7/31/2013	590	1.62					2.4624	2.0329	2.0278
FXTN 10-33	PIBD1013J337	11.0000	2Y	10/9/2013	660	1.81					2.6673	2.1760	2.1746
FXTN 07-45 *	PIBD0713K457	7.1250	2Y	11/2/2013	684	1.87					2.7375	2.2250	2.2250
FXTN 05-67	PIBD0514A673	6.2500	2.5Y	1/27/2014	770	2.11	100.000000	2.7750	9:45:44 AM	2.7875	2.9187	2.4736	2.4723
FXTN 10-34	PIBD1014C341	12.3750	2.5Y	3/25/2014	827	2.27					3.0389	2.6383	2.6362
FXTN 10-35	PIBD1014G356	12.7500	3Y	7/15/2014	939	2.57					3.2749	2.9620	2.9583
RTB 05-08	PIID0514I080	6.2500	3Y	9/24/2014	1010	2.77	0.400000	3.4250	11:21:36 AM	3.4250	3.4245	3.1672	3.1625
FXTN 07-46	PIBD0714J466	6.5000	3Y	10/4/2014	1020	2.79					3.4456	3.1961	3.1912
SPTB 10-03 *	SPTB1014J037	12.2500	3Y	10/14/2014	1030	2.82					3.4667	3.2250	3.2200
FXTN 10-36	PIBD1015B367	12.3750	3.5Y	2/24/2015	1163	3.19					3.8917	3.5380	3.5346
FXTN 05-68	PIBD0515E685	6.3750	3.5Y	5/13/2015	1241	3.40					4.1410	3.7216	3.7191
FXTN 07-47	PIBD0715E477	8.3750	3.5Y	5/22/2015	1250	3.42					4.1697	3.7428	3.7404
FXTN 04-20	PIBD0415G203	4.8750	4Y	7/21/2015	1310	3.59					4.3615	3.8840	3.8823
RTB 05-09	PIID0515H097	5.8750	4Y	8/19/2015	1339	3.67					4.4542	3.9523	3.9509
FXTN 10-37	PIBD1015H370	11.8750	4Y	8/25/2015	1345	3.68					4.4733	3.9664	3.9651
FXTN 05-69	PIBD0515K697	4.6250	4Y	11/25/2015	1437	3.94					4.7673	4.1829	4.1827
FXTN 10-38 *	PIBD1015L384	10.1250	4Y	12/15/2015	1457	3.99					4.8312	4.2300	4.2300
FXTN 10-39	PIBD1016A393	9.2500	4.5Y	1/12/2016	1485	4.07					4.8543	4.2599	4.2524
FXTN 07-48	PIBD0716A488	7.0000	4.5Y	1/27/2016	1500	4.11					4.8666	4.2759	4.2645
RTB 05-10	PIID0516C107	6.0000	4.5Y	3/3/2016	1536	4.21	0.200000	4.7000	11:09:48 AM	4.7000	4.8962	4.3144	4.2933
FXTN 10-40	PIBD1016C407	7.5000	4.5Y	3/30/2016	1563	4.28					4.9184	4.3432	4.3149
FXTN 10-41	PIBD1016D416	7.0000	4.5Y	4/27/2016	1591	4.36					4.9414	4.3731	4.3374
FXTN 10-42	PIBD1016I420	9.1250	5Y	9/4/2016	1721	4.72	100.000000	4.5000	11:50:58 AM	4.5000	5.0483	4.5120	4.4415
RTB 07-01	PIID0716I018	7.0000	5Y	9/24/2016	1741	4.77					5.0648	4.5334	4.4575
FXTN 10-43 *	PIBD1016K436	6.2500	5Y	11/16/2016	1794	4.92					5.1083	4.5900	4.5000
FXTN 07-49	PIBD0717C493	7.0000	5.5Y	3/31/2017	1929	5.28	150.000000	4.5000	11:59:50 AM	4.5000	5.1409	4.6443	4.5594
FXTN 20-01	PIBD2017D011	14.3750	5.5Y	4/24/2017	1953	5.35					5.1467	4.6539	4.5699

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RTB 07-02	PIID0717H026	6.6250	6Y	8/19/2017	2070	5.67	1,180.000000	4.6600	9:35:06 AM	4.6820	5.1749	4.7009	4.6213
FXTN 10-44	PIBD1017H447	7.7500	6Y	8/23/2017	2074	5.68	740.000000	4.7000	12:30:42 PM	4.7000	5.1759	4.7025	4.6231
FXTN 07-50	PIBD0717J502	5.3750	6Y	10/28/2017	2140	5.86					5.1918	4.7291	4.6521
FXTN 10-45	PIBD1018A451	5.8750	6.5Y	1/31/2018	2235	6.12	1,040.000000	4.7500	11:50:41 AM	4.7633	5.2147	4.7672	4.6939
FXTN 07-51	PIBD0718H511	5.0000	7Y	8/18/2018	2434	6.67	1,350.000000	4.8250	12:51:25 PM	4.8227	5.2627	4.8472	4.7814
FXTN 10-47 *	PIBD1018K478	8.8750	7Y	11/20/2018	2528	6.93					5.2854	4.8850	4.8227
FXTN 10-48	PIBD1019B485	7.8750	7.5Y	2/19/2019	2619	7.18					5.3194	4.9273	4.8704
FXTN 10-50	PIBD1020B508	7.7500	8.5Y	2/18/2020	2983	8.17	6.000000	5.3500	2:54:35 PM	5.3500	5.4552	5.0965	5.0610
RTB 10-01	PIID1020H015	7.2500	9Y	8/19/2020	3166	8.67	1.985000	5.4250	11:06:05 AM	5.4250	5.5235	5.1815	5.1568
FXTN 10-51	PIBD1020I510	6.1250	9Y	9/16/2020	3194	8.75	250.000000	5.2850	11:06:48 AM	5.2850	5.5339	5.1945	5.1714
FXTN 10-52	PIBD1020L525	5.8750	9Y	12/16/2020	3285	9.00	8.443642	5.3000	2:51:44 PM	5.3000	5.5679	5.2368	5.2191
RTB 10-02	PIID1021C027	7.3750	9.5Y	3/3/2021	3362	9.21	2,550.000000	5.3250	4:12:11 PM	5.3349	5.5966	5.2726	5.2594
FXTN 10-53	PIBD1021D531	6.5000	9.5Y	4/28/2021	3418	9.36	1,887.210000	5.3400	4:11:08 PM	5.3440	5.6175	5.2986	5.2887
RTB 10-03	PIID1021J039	5.7500	10Y	10/20/2021	3593	9.84	1,951.200000	5.3750	4:14:55 PM	5.3931	5.6828	5.3800	5.3804
FXTN 10-55 *	PIBD1021K551	5.7500	10Y	11/24/2021	3628	9.94	422.215000	5.4500	3:23:37 PM	5.4243	5.6958	5.3962	5.3987
FXTN 10-54	PIBD1022G545	6.3750	10.5Y	1/19/2022	3684	10.09	2,269.500000	5.4000	4:13:37 PM	5.4136	5.7095	5.4093	5.4117
FXTN 20-02	PIBD2022C021	15.0000	10.5Y	3/14/2022	3738	10.24					5.7226	5.4219	5.4242
FXTN 20-03	PIBD2022J033	12.7500	11Y	10/17/2022	3955	10.84					5.7755	5.4726	5.4746
FXTN 20-04	PIBD2023B048	13.0000	12Y	2/20/2023	4081	11.18					5.8061	5.5020	5.5039
FXTN 20-05	PIBD2023E054	11.8750	12Y	5/29/2023	4179	11.45					5.8300	5.5248	5.5267
FXTN 20-06	PIBD2023J068	11.3750	12Y	10/23/2023	4326	11.85					5.8658	5.5592	5.5608
FXTN 20-07	PIBD2024F075	12.3750	13Y	6/3/2024	4550	12.47					5.9204	5.6114	5.6129
FXTN 20-08	PIBD2024H086	12.8750	13Y	8/5/2024	4613	12.64					5.9357	5.6261	5.6275
FXTN 20-09	PIBD2024K091	13.7500	13Y	11/11/2024	4711	12.91					5.9596	5.6490	5.6503
FXTN 20-10	PIBD2025D103	12.1250	14Y	4/14/2025	4865	13.33					5.9971	5.6850	5.6860
FXTN 20-11	PIBD2025J116	12.1250	14Y	10/20/2025	5054	13.85					6.0431	5.7291	5.7299
FXTN 25-01	PIBD2525K015	18.2500	14Y	11/29/2025	5094	13.96					6.0528	5.7384	5.7392
FXTN 20-12	PIBD2026A122	10.2500	15Y	1/19/2026	5145	14.10					6.0652	5.7503	5.7511
RTB 15-01	PIID1526J019	6.2500	15Y	10/20/2026	5419	14.85	110.581000	5.7500	3:13:45 PM	5.8371	6.1320	5.8143	5.8147
FXTN 20-13	PIBD2026L139	8.0000	15Y	12/7/2026	5467	14.98					6.1436	5.8255	5.8259
FXTN 20-14	PIBD2027I140	8.6250	16Y	9/6/2027	5740	15.73					6.2101	5.8892	5.8893
FXTN 20-15	PIBD2028L151	9.5000	17Y	12/4/2028	6195	16.97					6.3209	5.9954	5.9950
FXTN 20-16	PIBD2030E166	8.7500	19Y	5/27/2030	6734	18.45					6.4522	6.1212	6.1202
FXTN 25-02	PIBD2530G029	12.5000	19Y	7/28/2030	6796	18.62					6.4673	6.1357	6.1346
FXTN 25-03	PIBD2531A032	11.2500	20Y	1/26/2031	6978	19.12					6.5116	6.1782	6.1768
FXTN 20-17	PIBD2031G171	8.0000	20Y	7/19/2031	7152	19.59	3,044.150000	6.2500	3:31:41 PM	6.2354	6.5540	6.2188	6.2173
FXTN 25-04 *	PIBD2531J042	9.3750	20Y	10/5/2031	7230	19.81					6.5730	6.2370	6.2354
FXTN 25-05	PIBD2532K057	8.5000	21Y	11/29/2032	7651	20.96					6.6039	6.2782	6.2776
FXTN 25-06	PIBD2534K062	9.2500	23Y	11/5/2034	8357	22.90					6.6557	6.3473	6.3483
FXTN 25-07	PIBD2535I071	8.0000	24Y	9/30/2035	8686	23.80	5.000000	6.4750	3:27:35 PM	6.4900	6.6799	6.3796	6.3813
FXTN 25-08	PIBD2535L086	8.1250	24Y	12/16/2035	8763	24.01	764.278000	6.4000	4:10:34 PM	6.4020	6.6855	6.3871	6.3890
FXTN 25-09 *	PIBD2536I097	7.6250	25Y	9/29/2036	9051	24.80	1,008.000000	6.4000	4:09:56 PM	6.4179	6.7067	6.4153	6.4179