

Interpolated Bonds
December 19, 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	19	0.05					3.3258	3.2271	3.2271
SPTB 10-02	SPTB1012A021	14.0000	1M	1/31/2012	42	0.12					2.1683	1.9768	1.9688
FXTN 05-65	PIBD0512B658	5.7500	2M	2/21/2012	63	0.17	100.000000	1.9000	9:04:29 AM	1.9000	1.9981	1.8080	1.7719
FXTN 10-29	PIBD1012D291	13.0000	4M	4/25/2012	127	0.35					1.8334	1.6375	1.5893
FXTN 07-39	PIBD0712D395	11.5000	4M	4/28/2012	130	0.36					1.8394	1.6429	1.5969
RTB 05-06	PIID0512H067	7.1250	8M	8/1/2012	225	0.62					1.8740	1.6667	1.6111
FXTN 07-40	PIBD0712H408	11.3750	8M	8/18/2012	242	0.66					1.8322	1.6262	1.5436
RTB 03-07	PIID0312I070	5.2500	9M	9/24/2012	279	0.76	5.500000	2.4000	3:50:02 PM	2.3864	1.7413	1.5381	1.3968
FXTN 10-30	PIBD1012J302	12.1250	10M	10/17/2012	302	0.83					1.6848	1.4833	1.3055
FXTN 07-41	PIBD0712K413	10.5000	11M	11/17/2012	333	0.91					1.7034	1.4859	1.2946
FXTN 07-42	PIBD0713A421	9.0000	1.5Y	1/5/2013	382	1.05					1.8561	1.5894	1.4235
FXTN 03-19	PIBD0313A199	5.2500	1.5Y	1/7/2013	384	1.05	7.000000	2.1250	10:58:23 AM	2.1250	1.8623	1.5936	1.4287
FXTN 07-43	PIBD0713C438	8.7500	1.5Y	3/3/2013	439	1.20					2.0337	1.7097	1.5734
FXTN 05-66	PIBD0513C664	6.6250	1.5Y	3/13/2013	449	1.23					2.0649	1.7309	1.5997
FXTN 10-31	PIBD1013C316	12.7500	1.5Y	3/27/2013	463	1.27					2.1085	1.7604	1.6365
FXTN 10-32	PIBD1013E320	11.7500	1.5Y	5/15/2013	512	1.40					2.2613	1.8639	1.7653
FXTN 07-44	PIBD0713F446	9.6250	2Y	6/29/2013	557	1.53					2.4015	1.9589	1.8837
RTB 05-07	PIID0513G075	9.0000	2Y	7/31/2013	589	1.61					2.5013	2.0265	1.9678
FXTN 10-33	PIBD1013J337	11.0000	2Y	10/9/2013	659	1.81					2.7194	2.1743	2.1519
FXTN 07-45 *	PIBD0713K457	7.1250	2Y	11/2/2013	683	1.87					2.7942	2.2250	2.2150
FXTN 05-67	PIBD0514A673	6.2500	2.5Y	1/27/2014	769	2.11					2.9659	2.4736	2.4636
FXTN 10-34	PIBD1014C341	12.3750	2.5Y	3/25/2014	826	2.26					3.0797	2.6383	2.6283
FXTN 10-35	PIBD1014G356	12.7500	3Y	7/15/2014	938	2.57					3.3033	2.9620	2.9520
RTB 05-08	PIID0514I080	6.2500	3Y	9/24/2014	1009	2.76	0.100000	3.4000	11:00:28 AM	3.4000	3.4451	3.1672	3.1572
FXTN 07-46	PIBD0714J466	6.5000	3Y	10/4/2014	1019	2.79					3.4650	3.1961	3.1861
SPTB 10-03 *	SPTB1014J037	12.2500	3Y	10/14/2014	1029	2.82					3.4850	3.2250	3.2150
FXTN 10-36	PIBD1015B367	12.3750	3.5Y	2/24/2015	1162	3.18					3.9036	3.5365	3.5265
FXTN 05-68	PIBD0515E685	6.3750	3.5Y	5/13/2015	1240	3.40					4.1491	3.7191	3.7091
FXTN 07-47	PIBD0715E477	8.3750	3.5Y	5/22/2015	1249	3.42					4.1774	3.7402	3.7302
FXTN 04-20	PIBD0415G203	4.8750	4Y	7/21/2015	1309	3.59					4.3662	3.8807	3.8707
RTB 05-09	PIID0515H097	5.8750	4Y	8/19/2015	1338	3.67	1.500000	4.9500	3:35:44 PM	4.9500	4.4575	3.9487	3.9387
FXTN 10-37	PIBD1015H370	11.8750	4Y	8/25/2015	1344	3.68					4.4764	3.9627	3.9527
FXTN 05-69	PIBD0515K697	4.6250	4Y	11/25/2015	1436	3.93					4.7659	4.1782	4.1682
FXTN 10-38 *	PIBD1015L384	10.1250	4Y	12/15/2015	1456	3.99					4.8288	4.2250	4.2150
FXTN 10-39	PIBD1016A393	9.2500	4.5Y	1/12/2016	1484	4.07					4.8574	4.2458	4.2366
FXTN 07-48	PIBD0716A488	7.0000	4.5Y	1/27/2016	1499	4.11					4.8728	4.2569	4.2482
RTB 05-10	PIID0516C107	6.0000	4.5Y	3/3/2016	1535	4.21	0.050000	4.9000	9:55:09 AM	4.9000	4.9095	4.2836	4.2759
FXTN 10-40	PIBD1016C407	7.5000	4.5Y	3/30/2016	1562	4.28					4.9371	4.3036	4.2968
FXTN 10-41	PIBD1016D416	7.0000	4.5Y	4/27/2016	1590	4.36					4.9657	4.3244	4.3184
FXTN 10-42	PIBD1016I420	9.1250	5Y	9/4/2016	1720	4.71	100.000000	4.4750	9:03:45 AM	4.4750	5.0985	4.4208	4.4187
RTB 07-01	PIID0716I018	7.0000	5Y	9/24/2016	1740	4.77					5.1189	4.4357	4.4341
FXTN 10-43 *	PIBD1016K436	6.2500	5Y	11/16/2016	1793	4.91					5.1731	4.4750	4.4750
FXTN 07-49	PIBD0717C493	7.0000	5.5Y	3/31/2017	1928	5.28					5.1893	4.5256	4.5256
FXTN 20-01	PIBD2017D011	14.3750	5.5Y	4/24/2017	1952	5.35					5.1922	4.5346	4.5346

Interpolated Bonds
December 19, 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 07-02	PIID0717H026	6.6250	6Y	8/19/2017	2069	5.67					5.2063	4.5784	4.5784
FXTN 10-44	PIBD1017H447	7.7500	6Y	8/23/2017	2073	5.68					5.2068	4.5799	4.5799
FXTN 07-50	PIBD0717J502	5.3750	6Y	10/28/2017	2139	5.86					5.2148	4.6046	4.6046
FXTN 10-45	PIBD1018A451	5.8750	6.5Y	1/31/2018	2234	6.12	150.000000	4.6700	3:50:27 PM	4.6767	5.2262	4.6402	4.6402
FXTN 07-51	PIBD0718H511	5.0000	7Y	8/18/2018	2433	6.67	4,860.000000	4.7500	4:12:33 PM	4.7500	5.2502	4.7148	4.7148
FXTN 10-47 *	PIBD1018K478	8.8750	7Y	11/20/2018	2527	6.92					5.2615	4.7500	4.7500
FXTN 10-48	PIBD1019B485	7.8750	7.5Y	2/19/2019	2618	7.17					5.2930	4.7959	4.7949
FXTN 10-50	PIBD1020B508	7.7500	8.5Y	2/18/2020	2982	8.17					5.4190	4.9794	4.9746
RTB 10-01	PIID1020H015	7.2500	9Y	8/19/2020	3165	8.67	18.000000	5.1500	9:38:05 AM	5.1500	5.4824	5.0716	5.0650
FXTN 10-51	PIBD1020I510	6.1250	9Y	9/16/2020	3193	8.75					5.4921	5.0858	5.0788
FXTN 10-52	PIBD1020L525	5.8750	9Y	12/16/2020	3284	9.00	150.935000	5.1500	2:51:25 PM	5.2005	5.5236	5.1316	5.1237
RTB 10-02	PIID1021C027	7.3750	9.5Y	3/3/2021	3361	9.21	2,611.600000	5.2250	11:36:29 AM	5.2278	5.5502	5.1705	5.1618
FXTN 10-53	PIBD1021D531	6.5000	9.5Y	4/28/2021	3417	9.36	8,670.653804	5.1950	4:11:47 PM	5.2450	5.5696	5.1987	5.1894
RTB 10-03	PIID1021J039	5.7500	10Y	10/20/2021	3592	9.84	1,889.902000	5.2000	3:37:04 PM	5.3044	5.6302	5.2869	5.2758
FXTN 10-55 *	PIBD1021K551	5.7500	10Y	11/24/2021	3627	9.94	420.850000	5.2100	11:33:44 AM	5.2426	5.6423	5.3046	5.2931
FXTN 10-54	PIBD1022G545	6.3750	10.5Y	1/19/2022	3683	10.09	3,940.900000	5.2350	4:06:29 PM	5.2694	5.6617	5.3171	5.3057
FXTN 20-02	PIBD2022C021	15.0000	10.5Y	3/14/2022	3737	10.24					5.6804	5.3293	5.3179
FXTN 20-03	PIBD2022J033	12.7500	11Y	10/17/2022	3954	10.83					5.7554	5.3780	5.3669
FXTN 20-04	PIBD2023B048	13.0000	12Y	2/20/2023	4080	11.18					5.7990	5.4064	5.3953
FXTN 20-05	PIBD2023E054	11.8750	12Y	5/29/2023	4178	11.45					5.8329	5.4284	5.4174
FXTN 20-06	PIBD2023J068	11.3750	12Y	10/23/2023	4325	11.85					5.8838	5.4614	5.4506
FXTN 20-07	PIBD2024F075	12.3750	13Y	6/3/2024	4549	12.46					5.9613	5.5117	5.5011
FXTN 20-08	PIBD2024H086	12.8750	13Y	8/5/2024	4612	12.64					5.9831	5.5259	5.5153
FXTN 20-09	PIBD2024K091	13.7500	13Y	11/11/2024	4710	12.90					6.0170	5.5479	5.5375
FXTN 20-10	PIBD2025D103	12.1250	14Y	4/14/2025	4864	13.33					6.0703	5.5825	5.5722
FXTN 20-11	PIBD2025J116	12.1250	14Y	10/20/2025	5053	13.84					6.1356	5.6250	5.6148
FXTN 25-01	PIBD2525K015	18.2500	14Y	11/29/2025	5093	13.95					6.1495	5.6340	5.6239
FXTN 20-12	PIBD2026A122	10.2500	15Y	1/19/2026	5144	14.09					6.1671	5.6454	5.6354
RTB 15-01	PIID1526J019	6.2500	15Y	10/20/2026	5418	14.84	27.700000	5.6500	3:55:15 PM	5.6345	6.2619	5.7070	5.6972
FXTN 20-13	PIBD2026L139	8.0000	15Y	12/7/2026	5466	14.98					6.2785	5.7178	5.7080
FXTN 20-14	PIBD2027I140	8.6250	16Y	9/6/2027	5739	15.72					6.3730	5.7791	5.7696
FXTN 20-15	PIBD2028L151	9.5000	17Y	12/4/2028	6194	16.97					6.5304	5.8814	5.8723
FXTN 20-16	PIBD2030E166	8.7500	19Y	5/27/2030	6733	18.45					6.7169	6.0025	5.9939
FXTN 25-02	PIBD2530G029	12.5000	19Y	7/28/2030	6795	18.62					6.7383	6.0164	6.0079
FXTN 25-03	PIBD2531A032	11.2500	20Y	1/26/2031	6977	19.12					6.8013	6.0573	6.0490
FXTN 20-17	PIBD2031G171	8.0000	20Y	7/19/2031	7151	19.59	2,823.374091	6.1250	3:53:12 PM	6.1058	6.8615	6.0964	6.0882
FXTN 25-04 *	PIBD2531J042	9.3750	20Y	10/5/2031	7229	19.81					6.8885	6.1139	6.1058
FXTN 25-05	PIBD2532K057	8.5000	21Y	11/29/2032	7650	20.96					6.8199	6.1743	6.1623
FXTN 25-06	PIBD2534K062	9.2500	23Y	11/5/2034	8356	22.89					6.7049	6.2755	6.2569
FXTN 25-07	PIBD2535I071	8.0000	24Y	9/30/2035	8685	23.79	0.370000	6.3000	2:19:43 PM	6.3000	6.6514	6.3227	6.3011
FXTN 25-08	PIBD2535L086	8.1250	24Y	12/16/2035	8762	24.01	219.025302	6.2742	4:00:01 PM	6.3562	6.6388	6.3337	6.3114
FXTN 25-09 *	PIBD2536I097	7.6250	25Y	9/29/2036	9050	24.79	6.000000	6.4500	2:00:56 PM	6.4500	6.5919	6.3750	6.3500