

Interpolated Bonds  
December 27, 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	11	0.03					3.8270	3.7691	3.7647
SPTB 10-02	SPTB1012A021	14.0000	1M	1/31/2012	34	0.09					2.2792	2.0881	2.0735
FXTN 05-65	PIBD0512B658	5.7500	2M	2/21/2012	55	0.15					2.0355	1.8356	1.8254
FXTN 10-29	PIBD1012D291	13.0000	4M	4/25/2012	119	0.33	408.172000	1.9850	11:15:05 AM	1.9919	1.6902	1.4874	1.4750
FXTN 07-39	PIBD0712D395	11.5000	4M	4/28/2012	122	0.33					1.6950	1.4927	1.4786
RTB 05-06	PIID0512H067	7.1250	7M	8/1/2012	217	0.59					1.8323	1.6066	1.5882
FXTN 07-40	PIBD0712H408	11.3750	8M	8/18/2012	234	0.64					1.8518	1.6100	1.6067
RTB 03-07	PIID0312I070	5.2500	9M	9/24/2012	271	0.74	0.200000	4.0000	3:22:06 PM	4.0000	1.8942	1.6175	1.6471
FXTN 10-30	PIBD1012J302	12.1250	10M	10/17/2012	294	0.81					1.9205	1.6222	1.6722
FXTN 07-41	PIBD0712K413	10.5000	11M	11/17/2012	325	0.89					1.9736	1.6516	1.7101
FXTN 07-42	PIBD0713A421	9.0000	1.5Y	1/5/2013	374	1.02					2.0804	1.7284	1.7751
FXTN 03-19	PIBD0313A199	5.2500	1.5Y	1/7/2013	376	1.03					2.0848	1.7315	1.7778
FXTN 07-43	PIBD0713C438	8.7500	1.5Y	3/3/2013	431	1.18					2.2047	1.8177	1.8509
FXTN 05-66	PIBD0513C664	6.6250	1.5Y	3/13/2013	441	1.21					2.2265	1.8334	1.8641
FXTN 10-31	PIBD1013C316	12.7500	1.5Y	3/27/2013	455	1.25					2.2570	1.8553	1.8827
FXTN 10-32	PIBD1013E320	11.7500	1.5Y	5/15/2013	504	1.38					2.3638	1.9321	1.9478
FXTN 07-44	PIBD0713F446	9.6250	2Y	6/29/2013	549	1.50					2.4619	2.0026	2.0076
RTB 05-07	PIID0513G075	9.0000	2Y	7/31/2013	581	1.59					2.5316	2.0527	2.0501
FXTN 10-33	PIBD1013J337	11.0000	2Y	10/9/2013	651	1.78					2.6842	2.1624	2.1431
FXTN 07-45 *	PIBD0713K457	7.1250	2Y	11/2/2013	675	1.85					2.7365	2.2000	2.1750
FXTN 05-67	PIBD0514A673	6.2500	2.5Y	1/27/2014	761	2.08	0.360000	2.6250	3:39:28 PM	2.6250	2.9148	2.4486	2.4236
FXTN 10-34	PIBD1014C341	12.3750	2.5Y	3/25/2014	818	2.24					3.0330	2.6133	2.5883
FXTN 10-35	PIBD1014G356	12.7500	3Y	7/15/2014	930	2.55					3.2652	2.9370	2.9120
RTB 05-08	PIID0514I080	6.2500	3Y	9/24/2014	1001	2.74					3.4124	3.1422	3.1172
FXTN 07-46	PIBD0714J466	6.5000	3Y	10/4/2014	1011	2.77					3.4331	3.1711	3.1461
SPTB 10-03 *	SPTB1014J037	12.2500	3Y	10/14/2014	1021	2.80					3.4538	3.2000	3.1750
FXTN 10-36	PIBD1015B367	12.3750	3.5Y	2/24/2015	1154	3.16					3.8743	3.5193	3.4943
FXTN 05-68	PIBD0515E685	6.3750	3.5Y	5/13/2015	1232	3.38	55.000000	4.1500	3:23:10 PM	4.1500	4.1209	3.7065	3.6815
FXTN 07-47	PIBD0715E477	8.3750	3.5Y	5/22/2015	1241	3.40					4.1494	3.7281	3.7031
FXTN 04-20	PIBD0415G203	4.8750	4Y	7/21/2015	1301	3.56					4.3391	3.8721	3.8471
RTB 05-09	PIID0515H097	5.8750	4Y	8/19/2015	1330	3.64	12.700000	4.7500	3:23:29 PM	4.1775	4.4308	3.9417	3.9167
FXTN 10-37	PIBD1015H370	11.8750	4Y	8/25/2015	1336	3.66					4.4497	3.9561	3.9311
FXTN 05-69	PIBD0515K697	4.6250	4Y	11/25/2015	1428	3.91					4.7406	4.1770	4.1520
FXTN 10-38 *	PIBD1015L384	10.1250	4Y	12/15/2015	1448	3.97					4.8038	4.2250	4.2000
FXTN 10-39	PIBD1016A393	9.2500	4.5Y	1/12/2016	1476	4.04					4.8254	4.2520	4.2249
FXTN 07-48	PIBD0716A488	7.0000	4.5Y	1/27/2016	1491	4.08					4.8370	4.2665	4.2383
RTB 05-10	PIID0516C107	6.0000	4.5Y	3/3/2016	1527	4.18	0.300000	5.0000	3:22:58 PM	5.0000	4.8647	4.3012	4.2703
FXTN 10-40	PIBD1016C407	7.5000	4.5Y	3/30/2016	1554	4.26					4.8855	4.3272	4.2944
FXTN 10-41	PIBD1016D416	7.0000	4.5Y	4/27/2016	1582	4.33					4.9071	4.3542	4.3193
FXTN 10-42	PIBD1016I420	9.1250	5Y	9/4/2016	1712	4.69					5.0072	4.4796	4.4350
RTB 07-01	PIID0716I018	7.0000	5Y	9/24/2016	1732	4.75					5.0226	4.4989	4.4528
FXTN 10-43 *	PIBD1016K436	6.2500	5Y	11/16/2016	1785	4.89					5.0635	4.5500	4.5000
FXTN 07-49	PIBD0717C493	7.0000	5.5Y	3/31/2017	1920	5.26					5.0903	4.5868	4.5414
FXTN 20-01	PIBD2017D011	14.3750	5.5Y	4/24/2017	1944	5.33					5.0951	4.5933	4.5487

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RTB 07-02	PIID0717H026	6.6250	6Y	8/19/2017	2061	5.65					5.1184	4.6252	4.5846
FXTN 10-44	PIBD1017H447	7.7500	6Y	8/23/2017	2065	5.66					5.1192	4.6263	4.5858
FXTN 07-50	PIBD0717J502	5.3750	6Y	10/28/2017	2131	5.84					5.1324	4.6443	4.6061
FXTN 10-45	PIBD1018A451	5.8750	6.5Y	1/31/2018	2226	6.10	200.000000	4.6750	3:22:15 PM	4.6750	5.1513	4.6702	4.6352
FXTN 07-51	PIBD0718H511	5.0000	7Y	8/18/2018	2425	6.64					5.1909	4.7244	4.6962
FXTN 10-47 *	PIBD1018K478	8.8750	7Y	11/20/2018	2519	6.90					5.2096	4.7500	4.7250
FXTN 10-48	PIBD1019B485	7.8750	7.5Y	2/19/2019	2610	7.15					5.2264	4.7831	4.7602
FXTN 10-50	PIBD1020B508	7.7500	8.5Y	2/18/2020	2974	8.15					5.2936	4.9155	4.9008
RTB 10-01	PIID1020H015	7.2500	9Y	8/19/2020	3157	8.65	0.215000	5.2750	3:29:32 PM	5.2750	5.3274	4.9820	4.9715
FXTN 10-51	PIBD1020I510	6.1250	9Y	9/16/2020	3185	8.73					5.3326	4.9922	4.9823
FXTN 10-52	PIBD1020L525	5.8750	9Y	12/16/2020	3276	8.98					5.3494	5.0253	5.0175
RTB 10-02	PIID1021C027	7.3750	9.5Y	3/3/2021	3353	9.19					5.3636	5.0533	5.0472
FXTN 10-53	PIBD1021D531	6.5000	9.5Y	4/28/2021	3409	9.34	4,850.000000	5.1250	3:57:28 PM	5.1265	5.3739	5.0736	5.0689
RTB 10-03	PIID1021J039	5.7500	10Y	10/20/2021	3584	9.82					5.4062	5.1373	5.1365
FXTN 10-55 *	PIBD1021K551	5.7500	10Y	11/24/2021	3619	9.92	14.650000	5.0750	3:12:44 PM	5.0719	5.4127	5.1500	5.1500
FXTN 10-54	PIBD1022G545	6.3750	10.5Y	1/19/2022	3675	10.07	2,788.627648	5.1850	11:19:25 AM	5.1942	5.4330	5.1650	5.1650
FXTN 20-02	PIBD2022C021	15.0000	10.5Y	3/14/2022	3729	10.22					5.4526	5.1795	5.1795
FXTN 20-03	PIBD2022J033	12.7500	11Y	10/17/2022	3946	10.81					5.5313	5.2377	5.2376
FXTN 20-04	PIBD2023B048	13.0000	12Y	2/20/2023	4072	11.16					5.5770	5.2715	5.2714
FXTN 20-05	PIBD2023E054	11.8750	12Y	5/29/2023	4170	11.42					5.6126	5.2977	5.2976
FXTN 20-06	PIBD2023J068	11.3750	12Y	10/23/2023	4317	11.83					5.6659	5.3371	5.3370
FXTN 20-07	PIBD2024F075	12.3750	13Y	6/3/2024	4541	12.44					5.7471	5.3972	5.3970
FXTN 20-08	PIBD2024H086	12.8750	13Y	8/5/2024	4604	12.61					5.7700	5.4141	5.4139
FXTN 20-09	PIBD2024K091	13.7500	13Y	11/11/2024	4702	12.88					5.8055	5.4404	5.4402
FXTN 20-10	PIBD2025D103	12.1250	14Y	4/14/2025	4856	13.30					5.8614	5.4816	5.4814
FXTN 20-11	PIBD2025J116	12.1250	14Y	10/20/2025	5045	13.82					5.9299	5.5323	5.5320
FXTN 25-01	PIBD2525K015	18.2500	14Y	11/29/2025	5085	13.93					5.9444	5.5430	5.5428
FXTN 20-12	PIBD2026A122	10.2500	15Y	1/19/2026	5136	14.07					5.9629	5.5567	5.5564
RTB 15-01	PIID1526J019	6.2500	15Y	10/20/2026	5410	14.82	146.982000	5.4750	3:18:25 PM	5.7018	6.0623	5.6302	5.6298
FXTN 20-13	PIBD2026L139	8.0000	15Y	12/7/2026	5458	14.95					6.0797	5.6430	5.6427
FXTN 20-14	PIBD2027I140	8.6250	16Y	9/6/2027	5731	15.70					6.1788	5.7162	5.7158
FXTN 20-15	PIBD2028L151	9.5000	17Y	12/4/2028	6186	16.95					6.3438	5.8382	5.8377
FXTN 20-16	PIBD2030E166	8.7500	19Y	5/27/2030	6725	18.42					6.5393	5.9827	5.9821
FXTN 25-02	PIBD2530G029	12.5000	19Y	7/28/2030	6787	18.59					6.5618	5.9994	5.9988
FXTN 25-03	PIBD2531A032	11.2500	20Y	1/26/2031	6969	19.09					6.6278	6.0482	6.0475
FXTN 20-17	PIBD2031G171	8.0000	20Y	7/19/2031	7143	19.57	809.700000	6.0900	4:10:25 PM	6.1150	6.6909	6.0948	6.0941
FXTN 25-04 *	PIBD2531J042	9.3750	20Y	10/5/2031	7221	19.78					6.7192	6.1157	6.1150
FXTN 25-05	PIBD2532K057	8.5000	21Y	11/29/2032	7642	20.94					6.6878	6.1699	6.1638
FXTN 25-06	PIBD2534K062	9.2500	23Y	11/5/2034	8348	22.87					6.6352	6.2607	6.2456
FXTN 25-07	PIBD2535I071	8.0000	24Y	9/30/2035	8677	23.77	2.000000	6.2000	11:58:33 AM	6.2000	6.6107	6.3030	6.2837
FXTN 25-08	PIBD2535L086	8.1250	24Y	12/16/2035	8754	23.98	4,119.095000	6.3000	4:00:53 PM	6.3354	6.6049	6.3129	6.2926
FXTN 25-09 *	PIBD2536I097	7.6250	25Y	9/29/2036	9042	24.77	1,000.000000	6.3050	4:02:23 PM	6.3260	6.5835	6.3500	6.3260