

Interpolated Bonds
December 28, 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	10	0.03					3.8292	3.7500	3.7364
SPTB 10-02	SPTB1012A021	14.0000	1M	1/31/2012	33	0.09					2.1149	1.8333	1.7848
FXTN 05-65	PIBD0512B658	5.7500	2M	2/21/2012	54	0.15					1.9190	1.6548	1.6206
FXTN 10-29	PIBD1012D291	13.0000	4M	4/25/2012	118	0.32					1.6831	1.4750	1.4750
FXTN 07-39	PIBD0712D395	11.5000	4M	4/28/2012	121	0.33					1.6866	1.4786	1.4786
RTB 05-06	PIID0512H067	7.1250	7M	8/1/2012	216	0.59					1.8277	1.6194	1.6125
FXTN 07-40	PIBD0712H408	11.3750	8M	8/18/2012	233	0.64					1.8616	1.6532	1.6429
RTB 03-07	PIID0312I070	5.2500	9M	9/24/2012	270	0.74	0.988000	2.2500	11:39:19 AM	2.2500	1.9352	1.7266	1.7089
FXTN 10-30	PIBD1012J302	12.1250	10M	10/17/2012	293	0.80					1.9810	1.7722	1.7500
FXTN 07-41	PIBD0712K413	10.5000	11M	11/17/2012	324	0.89					2.0407	1.8174	1.7935
FXTN 07-42	PIBD0713A421	9.0000	1.5Y	1/5/2013	373	1.02	3.630000	4.2500	3:51:17 PM	4.2500	2.1324	1.8674	1.8469
FXTN 03-19	PIBD0313A199	5.2500	1.5Y	1/7/2013	375	1.03					2.1362	1.8695	1.8491
FXTN 07-43	PIBD0713C438	8.7500	1.5Y	3/3/2013	430	1.18	0.900000	4.2500	3:52:27 PM	4.2500	2.2392	1.9257	1.9091
FXTN 05-66	PIBD0513C664	6.6250	1.5Y	3/13/2013	440	1.21					2.2579	1.9359	1.9200
FXTN 10-31	PIBD1013C316	12.7500	1.5Y	3/27/2013	454	1.24					2.2841	1.9502	1.9352
FXTN 10-32	PIBD1013E320	11.7500	1.5Y	5/15/2013	503	1.38	0.950000	4.2500	3:53:49 PM	4.2500	2.3759	2.0003	1.9886
FXTN 07-44	PIBD0713F446	9.6250	1.5Y	6/29/2013	548	1.50					2.4602	2.0463	2.0377
RTB 05-07	PIID0513G075	9.0000	2Y	7/31/2013	580	1.59	1.820000	2.0000	11:33:54 AM	2.0000	2.5201	2.0790	2.0725
FXTN 10-33	PIBD1013J337	11.0000	2Y	10/9/2013	650	1.78					2.6512	2.1505	2.1488
FXTN 07-45 *	PIBD0713K457	7.1250	2Y	11/2/2013	674	1.85					2.6962	2.1750	2.1750
FXTN 05-67	PIBD0514A673	6.2500	2.5Y	1/27/2014	760	2.08	500.000000	2.8000	9:53:00 AM	2.8000	2.8787	2.4236	2.4236
FXTN 10-34	PIBD1014C341	12.3750	2.5Y	3/25/2014	817	2.24					2.9998	2.5883	2.5883
FXTN 10-35	PIBD1014G356	12.7500	3Y	7/15/2014	929	2.55					3.2376	2.9120	2.9120
RTB 05-08	PIID0514I080	6.2500	3Y	9/24/2014	1000	2.74	22.415000	3.2500	3:30:36 PM	3.4483	3.3883	3.1172	3.1172
FXTN 07-46	PIBD0714J466	6.5000	3Y	10/4/2014	1010	2.77					3.4095	3.1461	3.1461
SPTB 10-03 *	SPTB1014J037	12.2500	3Y	10/14/2014	1020	2.79					3.4308	3.1750	3.1750
FXTN 10-36	PIBD1015B367	12.3750	3.5Y	2/24/2015	1153	3.16	0.600000	4.2500	3:51:48 PM	4.2500	3.8423	3.4943	3.4943
FXTN 05-68	PIBD0515E685	6.3750	3.5Y	5/13/2015	1231	3.37					4.0836	3.6815	3.6815
FXTN 07-47	PIBD0715E477	8.3750	3.5Y	5/22/2015	1240	3.40					4.1115	3.7031	3.7031
FXTN 04-20	PIBD0415G203	4.8750	4Y	7/21/2015	1300	3.56					4.2971	3.8471	3.8471
RTB 05-09	PIID0515H097	5.8750	4Y	8/19/2015	1329	3.64					4.3868	3.9167	3.9167
FXTN 10-37	PIBD1015H370	11.8750	4Y	8/25/2015	1335	3.66					4.4054	3.9311	3.9311
FXTN 05-69	PIBD0515K697	4.6250	4Y	11/25/2015	1427	3.91					4.6900	4.1520	4.1520
FXTN 10-38 *	PIBD1015L384	10.1250	4Y	12/15/2015	1447	3.96					4.7519	4.2000	4.2000
FXTN 10-39	PIBD1016A393	9.2500	4.5Y	1/12/2016	1475	4.04					4.7792	4.2347	4.2345
FXTN 07-48	PIBD0716A488	7.0000	4.5Y	1/27/2016	1490	4.08	0.277000	4.3500	3:12:26 PM	4.3500	4.7939	4.2533	4.2530
RTB 05-10	PIID0516C107	6.0000	4.5Y	3/3/2016	1526	4.18	3.800000	4.5000	3:55:03 PM	4.5000	4.8290	4.2979	4.2973
FXTN 10-40	PIBD1016C407	7.5000	4.5Y	3/30/2016	1553	4.25					4.8554	4.3313	4.3305
FXTN 10-41	PIBD1016D416	7.0000	4.5Y	4/27/2016	1581	4.33					4.8827	4.3660	4.3650
FXTN 10-42	PIBD1016I420	9.1250	5Y	9/4/2016	1711	4.69	658.351000	4.4500	3:54:28 PM	4.6150	5.0095	4.5271	4.5251
RTB 07-01	PIID0716I018	7.0000	5Y	9/24/2016	1731	4.74					5.0291	4.5518	4.5497
FXTN 10-43 *	PIBD1016K436	6.2500	5Y	11/16/2016	1784	4.89					5.0808	4.6175	4.6150
FXTN 07-49	PIBD0717C493	7.0000	5.5Y	3/31/2017	1919	5.26	3.500000	4.5000	10:47:17 AM	4.5000	5.1059	4.6373	4.6352
FXTN 20-01	PIBD2017D011	14.3750	5.5Y	4/24/2017	1943	5.32					5.1103	4.6408	4.6388

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RTB 07-02	PIID0717H026	6.6250	6Y	8/19/2017	2060	5.64	0.500000	4.8000	11:26:12 AM	4.8000	5.1321	4.6579	4.6564
FXTN 10-44	PIBD1017H447	7.7500	6Y	8/23/2017	2064	5.65					5.1329	4.6585	4.6570
FXTN 07-50	PIBD0717J502	5.3750	6Y	10/28/2017	2130	5.84	3.000000	4.5500	10:47:35 AM	4.5500	5.1451	4.6682	4.6668
FXTN 10-45	PIBD1018A451	5.8750	6.5Y	1/31/2018	2225	6.10					5.1628	4.6821	4.6811
FXTN 07-51	PIBD0718H511	5.0000	7Y	8/18/2018	2424	6.64	5.000000	4.6750	11:43:40 AM	4.6750	5.1998	4.7112	4.7109
FXTN 10-47 *	PIBD1018K478	8.8750	7Y	11/20/2018	2518	6.90					5.2173	4.7250	4.7250
FXTN 10-48	PIBD1019B485	7.8750	7.5Y	2/19/2019	2609	7.15					5.2370	4.7581	4.7598
FXTN 10-50	PIBD1020B508	7.7500	8.5Y	2/18/2020	2973	8.15					5.3159	4.8906	4.8991
RTB 10-01	PIID1020H015	7.2500	9Y	8/19/2020	3156	8.65	8.660000	5.0000	2:18:29 PM	5.0173	5.3556	4.9571	4.9691
FXTN 10-51	PIBD1020I510	6.1250	9Y	9/16/2020	3184	8.72					5.3617	4.9673	4.9798
FXTN 10-52	PIBD1020L525	5.8750	9Y	12/16/2020	3275	8.97					5.3814	5.0004	5.0147
RTB 10-02	PIID1021C027	7.3750	9.5Y	3/3/2021	3352	9.18	3.500000	5.5000	12:25:44 PM	5.2987	5.3981	5.0285	5.0441
FXTN 10-53	PIBD1021D531	6.5000	9.5Y	4/28/2021	3408	9.34	1,001.000000	5.1500	2:34:52 PM	5.1125	5.4102	5.0488	5.0655
RTB 10-03	PIID1021J039	5.7500	10Y	10/20/2021	3583	9.82	279.260000	5.1100	4:00:11 PM	5.1322	5.4482	5.1125	5.1325
FXTN 10-55 *	PIBD1021K551	5.7500	10Y	11/24/2021	3618	9.91	200.000000	5.1650	3:57:25 PM	5.1650	5.4558	5.1252	5.1459
FXTN 10-54	PIBD1022G545	6.3750	10.5Y	1/19/2022	3674	10.07	108.500000	5.1500	2:08:30 PM	5.1726	5.4755	5.1402	5.1604
FXTN 20-02	PIBD2022C021	15.0000	10.5Y	3/14/2022	3728	10.21					5.4946	5.1545	5.1744
FXTN 20-03	PIBD2022J033	12.7500	11Y	10/17/2022	3945	10.81					5.5712	5.2123	5.2307
FXTN 20-04	PIBD2023B048	13.0000	12Y	2/20/2023	4071	11.15					5.6156	5.2459	5.2634
FXTN 20-05	PIBD2023E054	11.8750	12Y	5/29/2023	4169	11.42					5.6502	5.2720	5.2888
FXTN 20-06	PIBD2023J068	11.3750	12Y	10/23/2023	4316	11.82					5.7021	5.3112	5.3269
FXTN 20-07	PIBD2024F075	12.3750	13Y	6/3/2024	4540	12.44					5.7811	5.3708	5.3850
FXTN 20-08	PIBD2024H086	12.8750	13Y	8/5/2024	4603	12.61					5.8034	5.3876	5.4014
FXTN 20-09	PIBD2024K091	13.7500	13Y	11/11/2024	4701	12.88					5.8380	5.4137	5.4268
FXTN 20-10	PIBD2025D103	12.1250	14Y	4/14/2025	4855	13.30					5.8923	5.4548	5.4667
FXTN 20-11	PIBD2025J116	12.1250	14Y	10/20/2025	5044	13.82					5.9590	5.5051	5.5158
FXTN 25-01	PIBD2525K015	18.2500	14Y	11/29/2025	5084	13.93					5.9731	5.5158	5.5261
FXTN 20-12	PIBD2026A122	10.2500	15Y	1/19/2026	5135	14.07					5.9911	5.5293	5.5394
RTB 15-01	PIID1526J019	6.2500	15Y	10/20/2026	5409	14.82	12.478000	5.7000	2:11:08 PM	5.6616	6.0878	5.6023	5.6104
FXTN 20-13	PIBD2026L139	8.0000	15Y	12/7/2026	5457	14.95					6.1048	5.6151	5.6229
FXTN 20-14	PIBD2027I140	8.6250	16Y	9/6/2027	5730	15.70					6.2011	5.6878	5.6937
FXTN 20-15	PIBD2028L151	9.5000	17Y	12/4/2028	6185	16.95					6.3617	5.8090	5.8117
FXTN 20-16	PIBD2030E166	8.7500	19Y	5/27/2030	6724	18.42					6.5519	5.9526	5.9515
FXTN 25-02	PIBD2530G029	12.5000	19Y	7/28/2030	6786	18.59					6.5738	5.9691	5.9676
FXTN 25-03	PIBD2531A032	11.2500	20Y	1/26/2031	6968	19.09					6.6380	6.0176	6.0148
FXTN 20-17	PIBD2031G171	8.0000	20Y	7/19/2031	7142	19.57	3,533.067280	6.0775	4:07:02 PM	6.0801	6.6994	6.0640	6.0599
FXTN 25-04 *	PIBD2531J042	9.3750	20Y	10/5/2031	7220	19.78					6.7269	6.0847	6.0801
FXTN 25-05	PIBD2532K057	8.5000	21Y	11/29/2032	7641	20.93					6.7087	6.1518	6.1309
FXTN 25-06	PIBD2534K062	9.2500	23Y	11/5/2034	8347	22.87					6.6781	6.2644	6.2160
FXTN 25-07	PIBD2535I071	8.0000	24Y	9/30/2035	8676	23.77					6.6639	6.3168	6.2556
FXTN 25-08	PIBD2535L086	8.1250	24Y	12/16/2035	8753	23.98	1,141.809000	6.2500	4:06:07 PM	6.2623	6.6605	6.3291	6.2649
FXTN 25-09 *	PIBD2536I097	7.6250	25Y	9/29/2036	9041	24.77	620.000000	6.2995	4:13:02 PM	6.2996	6.6481	6.3750	6.2996