

Interpolated Bonds  
December 29, 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	6	0.02					4.1821	4.1528	4.1528
SPTB 10-02	SPTB1012A021	14.0000	<1M	1/31/2012	29	0.08					2.7195	2.5556	2.5556
FXTN 05-65	PIBD0512B658	5.7500	2M	2/21/2012	50	0.14	1,000.000000	1.2500	10:49:57 AM	1.2500	2.0825	1.8723	1.8549
FXTN 10-29	PIBD1012D291	13.0000	4M	4/25/2012	114	0.31					1.6787	1.4714	1.4125
FXTN 07-39	PIBD0712D395	11.5000	4M	4/28/2012	117	0.32					1.6816	1.4745	1.4179
RTB 05-06	PIID0512H067	7.1250	7M	8/1/2012	212	0.58					1.7950	1.5922	1.5556
FXTN 07-40	PIBD0712H408	11.3750	8M	8/18/2012	229	0.63					1.8280	1.6263	1.5601
RTB 03-07	PIID0312I070	5.2500	9M	9/24/2012	266	0.73	0.050000	2.5000	2:57:29 PM	2.5000	1.8997	1.7007	1.5699
FXTN 10-30	PIBD1012J302	12.1250	10M	10/17/2012	289	0.79					1.9444	1.7469	1.5760
FXTN 07-41	PIBD0712K413	10.5000	11M	11/17/2012	320	0.88					2.0038	1.7947	1.6072
FXTN 07-42	PIBD0713A421	9.0000	1.5Y	1/5/2013	369	1.01					2.0967	1.8514	1.6863
FXTN 03-19	PIBD0313A199	5.2500	1.5Y	1/7/2013	371	1.02					2.1005	1.8537	1.6896
FXTN 07-43	PIBD0713C438	8.7500	1.5Y	3/3/2013	426	1.17					2.2047	1.9174	1.7784
FXTN 05-66	PIBD0513C664	6.6250	1.5Y	3/13/2013	436	1.19					2.2237	1.9290	1.7946
FXTN 10-31	PIBD1013C316	12.7500	1.5Y	3/27/2013	450	1.23					2.2502	1.9452	1.8172
FXTN 10-32	PIBD1013E320	11.7500	1.5Y	5/15/2013	499	1.37					2.3431	2.0020	1.8963
FXTN 07-44	PIBD0713F446	9.6250	1.5Y	6/29/2013	544	1.49					2.4284	2.0541	1.9690
RTB 05-07	PIID0513G075	9.0000	2Y	7/31/2013	576	1.58					2.4891	2.0911	2.0207
FXTN 10-33	PIBD1013J337	11.0000	2Y	10/9/2013	646	1.77					2.6218	2.1722	2.1337
FXTN 07-45 *	PIBD0713K457	7.1250	2Y	11/2/2013	670	1.84	2.000000	3.2500	11:45:51 AM	3.1248	2.6673	2.2000	2.1725
FXTN 05-67	PIBD0514A673	6.2500	2.5Y	1/27/2014	756	2.07					2.8599	2.4486	2.4211
FXTN 10-34	PIBD1014C341	12.3750	2.5Y	3/25/2014	813	2.23					2.9876	2.6133	2.5858
FXTN 10-35	PIBD1014G356	12.7500	3Y	7/15/2014	925	2.53					3.2385	2.9370	2.9095
RTB 05-08	PIID0514I080	6.2500	3Y	9/24/2014	996	2.73	1.000000	4.0000	2:30:24 PM	4.0000	3.3975	3.1422	3.1147
FXTN 07-46	PIBD0714J466	6.5000	3Y	10/4/2014	1006	2.76					3.4199	3.1711	3.1436
SPTB 10-03 *	SPTB1014J037	12.2500	3Y	10/14/2014	1016	2.78					3.4423	3.2000	3.1725
FXTN 10-36	PIBD1015B367	12.3750	3.5Y	2/24/2015	1149	3.15					3.8616	3.5115	3.4910
FXTN 05-68	PIBD0515E685	6.3750	3.5Y	5/13/2015	1227	3.36					4.1075	3.6941	3.6778
FXTN 07-47	PIBD0715E477	8.3750	3.5Y	5/22/2015	1236	3.39	3.000000	3.6500	9:13:03 AM	3.6500	4.1359	3.7152	3.6993
FXTN 04-20	PIBD0415G203	4.8750	4Y	7/21/2015	1296	3.55					4.3250	3.8557	3.8430
RTB 05-09	PIID0515H097	5.8750	4Y	8/19/2015	1325	3.63	2.000000	4.7000	11:11:47 AM	4.7000	4.4165	3.9237	3.9124
FXTN 10-37	PIBD1015H370	11.8750	4Y	8/25/2015	1331	3.65					4.4354	3.9377	3.9268
FXTN 05-69	PIBD0515K697	4.6250	4Y	11/25/2015	1423	3.90					4.7254	4.1532	4.1471
FXTN 10-38 *	PIBD1015L384	10.1250	4Y	12/15/2015	1443	3.95					4.7885	4.2000	4.1950
FXTN 10-39	PIBD1016A393	9.2500	4.5Y	1/12/2016	1471	4.03					4.8129	4.2084	4.1960
FXTN 07-48	PIBD0716A488	7.0000	4.5Y	1/27/2016	1486	4.07	101.953000	4.7000	2:02:19 PM	4.5038	4.8260	4.2129	4.1966
RTB 05-10	PIID0516C107	6.0000	4.5Y	3/3/2016	1522	4.17	110.465000	4.5000	10:51:37 AM	4.5000	4.8573	4.2238	4.1979
FXTN 10-40	PIBD1016C407	7.5000	4.5Y	3/30/2016	1549	4.24					4.8809	4.2319	4.1989
FXTN 10-41	PIBD1016D416	7.0000	4.5Y	4/27/2016	1577	4.32					4.9053	4.2404	4.1999
FXTN 10-42	PIBD1016I420	9.1250	5Y	9/4/2016	1707	4.68	159.812515	4.0500	2:05:23 PM	4.2061	5.0187	4.2795	4.2046
RTB 07-01	PIID0716I018	7.0000	5Y	9/24/2016	1727	4.73	0.500000	4.6000	8:50:05 AM	4.6000	5.0361	4.2855	4.2054
FXTN 10-43 *	PIBD1016K436	6.2500	5Y	11/16/2016	1780	4.88					5.0823	4.3015	4.2073
FXTN 07-49	PIBD0717C493	7.0000	5.5Y	3/31/2017	1915	5.25	1.840000	5.0000	2:03:24 PM	5.0000	5.1159	4.3794	4.2933
FXTN 20-01	PIBD2017D011	14.3750	5.5Y	4/24/2017	1939	5.31					5.1219	4.3932	4.3086

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RTB 07-02	PIID0717H026	6.6250	6Y	8/19/2017	2056	5.63	432.120000	4.6500	3:59:36 PM	4.6613	5.1510	4.4607	4.3832
FXTN 10-44	PIBD1017H447	7.7500	6Y	8/23/2017	2060	5.64					5.1520	4.4630	4.3857
FXTN 07-50	PIBD0717J502	5.3750	6Y	10/28/2017	2126	5.82					5.1684	4.5011	4.4278
FXTN 10-45	PIBD1018A451	5.8750	6.5Y	1/31/2018	2221	6.08	515.726371	4.6850	4:03:13 PM	4.6820	5.1921	4.5559	4.4883
FXTN 07-51	PIBD0718H511	5.0000	7Y	8/18/2018	2420	6.63	50.000000	4.6750	2:32:02 PM	4.6750	5.2416	4.6708	4.6151
FXTN 10-47 *	PIBD1018K478	8.8750	7Y	11/20/2018	2514	6.89					5.2650	4.7250	4.6750
FXTN 10-48	PIBD1019B485	7.8750	7.5Y	2/19/2019	2605	7.14	3.127718	4.5000	2:04:39 PM	4.5000	5.2773	4.7537	4.7088
FXTN 10-50	PIBD1020B508	7.7500	8.5Y	2/18/2020	2969	8.13					5.3264	4.8683	4.8441
RTB 10-01	PIID1020H015	7.2500	9Y	8/19/2020	3152	8.64	1.500000	5.2500	10:17:14 AM	5.2500	5.3511	4.9260	4.9121
FXTN 10-51	PIBD1020I510	6.1250	9Y	9/16/2020	3180	8.71	11.800000	5.3000	11:40:21 AM	5.3000	5.3549	4.9348	4.9226
FXTN 10-52	PIBD1020L525	5.8750	9Y	12/16/2020	3271	8.96	3.705595	4.9500	2:07:04 PM	4.9500	5.3672	4.9635	4.9564
RTB 10-02	PIID1021C027	7.3750	9.5Y	3/3/2021	3348	9.17	750.000000	5.1500	4:00:32 PM	5.1367	5.3776	4.9877	4.9850
FXTN 10-53	PIBD1021D531	6.5000	9.5Y	4/28/2021	3404	9.33	1,450.000000	5.1500	4:02:17 PM	5.1264	5.3851	5.0053	5.0058
RTB 10-03	PIID1021J039	5.7500	10Y	10/20/2021	3579	9.81	4,376.400000	5.0600	4:13:37 PM	5.0695	5.4087	5.0605	5.0709
FXTN 10-55 *	PIBD1021K551	5.7500	10Y	11/24/2021	3614	9.90	1,050.000000	5.2200	12:07:24 PM	5.1438	5.4135	5.0715	5.0839
FXTN 10-54	PIBD1022G545	6.3750	10.5Y	1/19/2022	3670	10.05	200.000000	5.1850	9:16:41 AM	5.1762	5.4316	5.0875	5.0997
FXTN 20-02	PIBD2022C021	15.0000	10.5Y	3/14/2022	3724	10.20					5.4492	5.1028	5.1150
FXTN 20-03	PIBD2022J033	12.7500	11Y	10/17/2022	3941	10.80					5.5196	5.1647	5.1764
FXTN 20-04	PIBD2023B048	13.0000	12Y	2/20/2023	4067	11.14					5.5605	5.2006	5.2121
FXTN 20-05	PIBD2023E054	11.8750	12Y	5/29/2023	4165	11.41					5.5923	5.2285	5.2398
FXTN 20-06	PIBD2023J068	11.3750	12Y	10/23/2023	4312	11.81					5.6400	5.2704	5.2815
FXTN 20-07	PIBD2024F075	12.3750	13Y	6/3/2024	4536	12.43					5.7127	5.3342	5.3449
FXTN 20-08	PIBD2024H086	12.8750	13Y	8/5/2024	4599	12.60					5.7332	5.3522	5.3627
FXTN 20-09	PIBD2024K091	13.7500	13Y	11/11/2024	4697	12.87					5.7650	5.3801	5.3904
FXTN 20-10	PIBD2025D103	12.1250	14Y	4/14/2025	4851	13.29					5.8150	5.4240	5.4340
FXTN 20-11	PIBD2025J116	12.1250	14Y	10/20/2025	5040	13.81					5.8763	5.4779	5.4875
FXTN 25-01	PIBD2525K015	18.2500	14Y	11/29/2025	5080	13.92					5.8893	5.4893	5.4989
FXTN 20-12	PIBD2026A122	10.2500	15Y	1/19/2026	5131	14.06					5.9059	5.5038	5.5133
RTB 15-01	PIID1526J019	6.2500	15Y	10/20/2026	5405	14.81	23.748000	5.7500	3:54:31 PM	5.7245	5.9948	5.5819	5.5909
FXTN 20-13	PIBD2026L139	8.0000	15Y	12/7/2026	5453	14.94					6.0104	5.5956	5.6044
FXTN 20-14	PIBD2027I140	8.6250	16Y	9/6/2027	5726	15.69					6.0990	5.6733	5.6817
FXTN 20-15	PIBD2028L151	9.5000	17Y	12/4/2028	6181	16.93					6.2467	5.8030	5.8105
FXTN 20-16	PIBD2030E166	8.7500	19Y	5/27/2030	6720	18.41					6.4217	5.9566	5.9631
FXTN 25-02	PIBD2530G029	12.5000	19Y	7/28/2030	6782	18.58					6.4418	5.9743	5.9807
FXTN 25-03	PIBD2531A032	11.2500	20Y	1/26/2031	6964	19.08					6.5009	6.0261	6.0322
FXTN 20-17	PIBD2031G171	8.0000	20Y	7/19/2031	7138	19.56	8,253.600000	6.1500	4:06:37 PM	6.1035	6.5574	6.0757	6.0814
FXTN 25-04 *	PIBD2531J042	9.3750	20Y	10/5/2031	7216	19.77					6.5827	6.0979	6.1035
FXTN 25-05	PIBD2532K057	8.5000	21Y	11/29/2032	7637	20.92					6.5805	6.1504	6.1472
FXTN 25-06	PIBD2534K062	9.2500	23Y	11/5/2034	8343	22.86					6.5767	6.2385	6.2205
FXTN 25-07	PIBD2535I071	8.0000	24Y	9/30/2035	8672	23.76	10.000000	6.3750	10:27:58 AM	6.3750	6.5750	6.2795	6.2546
FXTN 25-08	PIBD2535L086	8.1250	24Y	12/16/2035	8749	23.97	702.500000	6.2600	10:52:00 AM	6.2532	6.5746	6.2891	6.2626
FXTN 25-09 *	PIBD2536I097	7.6250	25Y	9/29/2036	9037	24.76	5.000000	6.2500	3:44:36 PM	6.3096	6.5731	6.3250	6.2925