

Interpolated Bonds
December 09, 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 04-19	PIBD0411L191	5.8750	<1M	12/13/2011	1						4.5000	4.5000	4.5000
FXTN 03-18	PIBD0312A182	5.8750	<1M	1/8/2012	27	0.07					3.1402	3.0186	3.0035
SPTB 10-02	SPTB1012A021	14.0000	2M	1/31/2012	50	0.14					2.1928	1.9911	1.9688
FXTN 05-65	PIBD0512B658	5.7500	2M	2/21/2012	71	0.19					1.9888	1.7848	1.7719
FXTN 10-29	PIBD1012D291	13.0000	5M	4/25/2012	135	0.37					1.6302	1.4271	1.4167
FXTN 07-39	PIBD0712D395	11.5000	5M	4/28/2012	138	0.38					1.6236	1.4208	1.4095
RTB 05-06	PIID0512H067	7.1250	8M	8/1/2012	233	0.64					1.5878	1.3863	1.3700
FXTN 07-40	PIBD0712H408	11.3750	8M	8/18/2012	250	0.68					1.6105	1.4075	1.3943
RTB 03-07	PIID0312I070	5.2500	10M	9/24/2012	287	0.79					1.6596	1.4538	1.4471
FXTN 10-30	PIBD1012J302	12.1250	10M	10/17/2012	310	0.85					1.6902	1.4825	1.4800
FXTN 07-41	PIBD0712K413	10.5000	11M	11/17/2012	341	0.93					1.7474	1.5354	1.5354
FXTN 07-42	PIBD0713A421	9.0000	1.5Y	1/5/2013	390	1.07					1.8586	1.6376	1.6376
FXTN 03-19	PIBD0313A199	5.2500	1.5Y	1/7/2013	392	1.07					1.8631	1.6417	1.6417
FXTN 07-43	PIBD0713C438	8.7500	1.5Y	3/3/2013	447	1.22	37.500000	2.4000	2:07:36 PM	2.4000	1.9879	1.7564	1.7564
FXTN 05-66	PIBD0513C664	6.6250	1.5Y	3/13/2013	457	1.25					2.0106	1.7772	1.7772
FXTN 10-31	PIBD1013C316	12.7500	1.5Y	3/27/2013	471	1.29					2.0424	1.8064	1.8064
FXTN 10-32	PIBD1013E320	11.7500	1.5Y	5/15/2013	520	1.42					2.1536	1.9086	1.9086
FXTN 07-44	PIBD0713F446	9.6250	2Y	6/29/2013	565	1.55					2.2557	2.0024	2.0024
RTB 05-07	PIID0513G075	9.0000	2Y	7/31/2013	597	1.64	11.700000	4.5000	9:42:29 AM	4.5000	2.3283	2.0691	2.0691
FXTN 10-33	PIBD1013J337	11.0000	2Y	10/9/2013	667	1.83					2.4871	2.2150	2.2150
FXTN 07-45 *	PIBD0713K457	7.1250	2Y	11/2/2013	691	1.89					2.5415	2.2650	2.2650
FXTN 05-67	PIBD0514A673	6.2500	2.5Y	1/27/2014	777	2.13	5.500000	3.3000	12:02:35 PM	2.8452	2.7845	2.5160	2.5160
FXTN 10-34	PIBD1014C341	12.3750	2.5Y	3/25/2014	834	2.28					2.9456	2.6824	2.6824
FXTN 10-35	PIBD1014G356	12.7500	3Y	7/15/2014	946	2.59					3.2621	3.0094	3.0094
RTB 05-08	PIID0514I080	6.2500	3Y	9/24/2014	1017	2.79	6.588000	3.5000	3:11:52 PM	3.4997	3.4627	3.2166	3.2166
FXTN 07-46	PIBD0714J466	6.5000	3Y	10/4/2014	1027	2.81					3.4910	3.2458	3.2458
SPTB 10-03 *	SPTB1014J037	12.2500	3Y	10/14/2014	1037	2.84					3.5192	3.2750	3.2750
FXTN 10-36	PIBD1015B367	12.3750	3.5Y	2/24/2015	1170	3.21					3.9208	3.6100	3.6100
FXTN 05-68	PIBD0515E685	6.3750	3.5Y	5/13/2015	1248	3.42					4.1563	3.8064	3.8064
FXTN 07-47	PIBD0715E477	8.3750	3.5Y	5/22/2015	1257	3.44	42.800000	4.5000	12:00:04 PM	4.5000	4.1835	3.8291	3.8291
FXTN 04-20	PIBD0415G203	4.8750	4Y	7/21/2015	1317	3.61					4.3646	3.9802	3.9802
RTB 05-09	PIID0515H097	5.8750	4Y	8/19/2015	1346	3.69	0.476000	4.2000	2:44:19 PM	4.2000	4.4522	4.0532	4.0532
FXTN 10-37	PIBD1015H370	11.8750	4Y	8/25/2015	1352	3.70					4.4703	4.0683	4.0683
FXTN 05-69 *	PIBD0515K697	4.6250	4Y	11/25/2015	1444	3.96					4.7481	4.3000	4.3000
FXTN 10-38	PIBD1015L384	10.1250	4.5Y	12/15/2015	1464	4.01					4.7625	4.3182	4.3182
FXTN 10-39	PIBD1016A393	9.2500	4.5Y	1/12/2016	1492	4.09					4.7827	4.3437	4.3437
FXTN 07-48	PIBD0716A488	7.0000	4.5Y	1/27/2016	1507	4.13	340.000000	4.5500	3:57:44 PM	4.5456	4.7936	4.3574	4.3574
RTB 05-10	PIID0516C107	6.0000	4.5Y	3/3/2016	1543	4.23	3.477000	5.0000	3:59:27 PM	4.8891	4.8195	4.3901	4.3901
FXTN 10-40	PIBD1016C407	7.5000	4.5Y	3/30/2016	1570	4.30					4.8390	4.4147	4.4147
FXTN 10-41	PIBD1016D416	7.0000	4.5Y	4/27/2016	1598	4.38					4.8592	4.4402	4.4402
FXTN 10-42	PIBD1016I420	9.1250	5Y	9/4/2016	1728	4.73	0.470000	4.5500	10:32:42 AM	4.5500	4.9531	4.5585	4.5585
RTB 07-01	PIID0716I018	7.0000	5Y	9/24/2016	1748	4.79					4.9675	4.5768	4.5768
FXTN 10-43 *	PIBD1016K436	6.2500	5Y	11/16/2016	1801	4.93					5.0058	4.6250	4.6250
FXTN 07-49	PIBD0717C493	7.0000	5.5Y	3/31/2017	1936	5.30					5.0521	4.6756	4.6756

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FXTN 20-01	PIBD2017D011	14.3750	5.5Y	4/24/2017	1960	5.37					5.0603	4.6846	4.6846
RTB 07-02	PIID0717H026	6.6250	6Y	8/19/2017	2077	5.69	1,063.298000	4.7000	4:14:36 PM	4.7106	5.1005	4.7284	4.7284
FXTN 10-44	PIBD1017H447	7.7500	6Y	8/23/2017	2081	5.70					5.1019	4.7299	4.7299
FXTN 07-50	PIBD0717J502	5.3750	6Y	10/28/2017	2147	5.88					5.1245	4.7546	4.7546
FXTN 10-45	PIBD1018A451	5.8750	6.5Y	1/31/2018	2242	6.14	4,080.000000	4.7700	4:07:24 PM	4.7528	5.1571	4.7902	4.7902
FXTN 07-51	PIBD0718H511	5.0000	7Y	8/18/2018	2441	6.69	33.705000	4.8000	3:40:58 PM	4.8000	5.2254	4.8648	4.8648
FXTN 10-47 *	PIBD1018K478	8.8750	7Y	11/20/2018	2535	6.95					5.2577	4.9000	4.9000
FXTN 10-48	PIBD1019B485	7.8750	7.5Y	2/19/2019	2626	7.19					5.2954	4.9426	4.9425
FXTN 10-50	PIBD1020B508	7.7500	8.5Y	2/18/2020	2990	8.19					5.4462	5.1130	5.1125
RTB 10-01	PIID1020H015	7.2500	9Y	8/19/2020	3173	8.69	27.550000	5.4500	10:05:37 AM	5.4500	5.5220	5.1986	5.1980
FXTN 10-51	PIBD1020I510	6.1250	9Y	9/16/2020	3201	8.77	30.000000	5.4000	10:29:47 AM	5.4000	5.5336	5.2117	5.2111
FXTN 10-52	PIBD1020L525	5.8750	9.5Y	12/16/2020	3292	9.02	48.389000	5.3710	12:32:52 PM	5.4342	5.5713	5.2543	5.2536
RTB 10-02	PIID1021C027	7.3750	9.5Y	3/3/2021	3369	9.23	2,750.000000	5.3350	11:43:30 AM	5.3546	5.6032	5.2903	5.2896
FXTN 10-53	PIBD1021D531	6.5000	9.5Y	4/28/2021	3425	9.38	9,651.190000	5.3550	4:09:50 PM	5.3560	5.6265	5.3165	5.3157
RTB 10-03	PIID1021J039	5.7500	10Y	10/20/2021	3600	9.86	650.500000	5.4000	10:35:59 AM	5.4315	5.6990	5.3985	5.3975
FXTN 10-55 *	PIBD1021K551	5.7500	10Y	11/24/2021	3635	9.96	1,420.021000	5.3700	3:58:13 PM	5.4057	5.7135	5.4148	5.4138
FXTN 10-54	PIBD1022G545	6.3750	10.5Y	1/19/2022	3691	10.11	3,050.000000	5.4300	4:12:25 PM	5.4118	5.7300	5.4281	5.4268
FXTN 20-02	PIBD2022C021	15.0000	10.5Y	3/14/2022	3745	10.26					5.7460	5.4408	5.4394
FXTN 20-03	PIBD2022J033	12.7500	11Y	10/17/2022	3962	10.85					5.8102	5.4921	5.4897
FXTN 20-04	PIBD2023B048	13.0000	12Y	2/20/2023	4088	11.20					5.8474	5.5219	5.5189
FXTN 20-05	PIBD2023E054	11.8750	12Y	5/29/2023	4186	11.47					5.8764	5.5450	5.5416
FXTN 20-06	PIBD2023J068	11.3750	12Y	10/23/2023	4333	11.87					5.9199	5.5797	5.5757
FXTN 20-07	PIBD2024F075	12.3750	13Y	6/3/2024	4557	12.48					5.9862	5.6327	5.6277
FXTN 20-08	PIBD2024H086	12.8750	13Y	8/5/2024	4620	12.66					6.0048	5.6476	5.6423
FXTN 20-09	PIBD2024K091	13.7500	13Y	11/11/2024	4718	12.93					6.0338	5.6707	5.6650
FXTN 20-10	PIBD2025D103	12.1250	14Y	4/14/2025	4872	13.35					6.0793	5.7071	5.7007
FXTN 20-11	PIBD2025J116	12.1250	14Y	10/20/2025	5061	13.87					6.1352	5.7517	5.7446
FXTN 25-01	PIBD2525K015	18.2500	14Y	11/29/2025	5101	13.98					6.1471	5.7612	5.7538
FXTN 20-12	PIBD2026A122	10.2500	15Y	1/19/2026	5152	14.12					6.1622	5.7732	5.7657
RTB 15-01	PIID1526J019	6.2500	15Y	10/20/2026	5426	14.87	184.392000	5.8000	3:20:54 PM	5.8205	6.2432	5.8380	5.8292
FXTN 20-13	PIBD2026L139	8.0000	15Y	12/7/2026	5474	15.00					6.2574	5.8493	5.8403
FXTN 20-14	PIBD2027I140	8.6250	16Y	9/6/2027	5747	15.75					6.3381	5.9138	5.9036
FXTN 20-15	PIBD2028L151	9.5000	17Y	12/4/2028	6202	16.99					6.4727	6.0213	6.0092
FXTN 20-16	PIBD2030E166	8.7500	19Y	5/27/2030	6741	18.47					6.6321	6.1487	6.1342
FXTN 25-02	PIBD2530G029	12.5000	19Y	7/28/2030	6803	18.64					6.6505	6.1633	6.1486
FXTN 25-03	PIBD2531A032	11.2500	20Y	1/26/2031	6985	19.14					6.7043	6.2063	6.1908
FXTN 20-17	PIBD2031G171	8.0000	20Y	7/19/2031	7159	19.61	3,406.552500	6.2400	4:12:33 PM	6.2492	6.7558	6.2474	6.2311
FXTN 25-04 *	PIBD2531J042	9.3750	20Y	10/5/2031	7237	19.83					6.7788	6.2658	6.2492
FXTN 25-05	PIBD2532K057	8.5000	21Y	11/29/2032	7658	20.98					6.7649	6.2787	6.2687
FXTN 25-06	PIBD2534K062	9.2500	23Y	11/5/2034	8364	22.92					6.7415	6.3002	6.3015
FXTN 25-07	PIBD2535I071	8.0000	24Y	9/30/2035	8693	23.82	61.330000	6.5000	12:13:08 PM	6.4347	6.7306	6.3103	6.3168
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	8770	24.03	1,899.983000	6.3250	3:57:23 PM	6.3150	6.7280	6.3126	6.3204
FXTN 25-09 *	PIBD2536I097	7.6250	25Y	9/29/2036	9058	24.82	758.680000	6.3250	2:54:27 PM	6.3805	6.7185	6.3214	6.3337