

Interpolated Bonds
January 13, 2012

Instrument Name	ISIN	Coupon	Tenor	Maturity	Days	YRS	D. Vol (MM)	Last Yield	Traded Time	W. Ave Yld	PDSI-F	PDSI-R1	PDSI-R2
SPTB 10-02	SPTB1012A021	14.0000	<1M	1/31/2012	15	0.04					3.5139	3.4306	3.4306
FXTN 05-65	PIBD0512B658	5.7500	1M	2/21/2012	36	0.10					2.0347	1.8264	1.8264
FXTN 10-29	PIBD1012D291	13.0000	3M	4/25/2012	100	0.27					1.7555	1.5388	1.5388
FXTN 07-39	PIBD0712D395	11.5000	4M	4/28/2012	103	0.28					1.7723	1.5554	1.5554
RTB 05-06	PIID0512H067	7.1250	7M	8/1/2012	198	0.54					2.1883	1.9692	1.9692
FXTN 07-40	PIBD0712H408	11.3750	7M	8/18/2012	215	0.59	6.000000	2.0000	8:47:25 AM	2.0000	2.1913	1.9725	1.9725
RTB 03-07	PIID0312I070	5.2500	8M	9/24/2012	252	0.69					2.1978	1.9796	1.9796
FXTN 10-30	PIBD1012J302	12.1250	9M	10/17/2012	275	0.75					2.2018	1.9840	1.9840
FXTN 07-41	PIBD0712K413	10.5000	10M	11/17/2012	306	0.84	5.000000	2.0000	8:47:43 AM	2.0000	2.2072	1.9899	1.9899
FXTN 07-42	PIBD0713A421	9.0000	1Y	1/5/2013	355	0.97					2.2158	1.9992	1.9992
FXTN 03-19	PIBD0313A199	5.2500	1Y	1/7/2013	357	0.98					2.2162	1.9996	1.9996
FXTN 07-43	PIBD0713C438	8.7500	1.5Y	3/3/2013	412	1.13	0.100000	3.8750	3:37:01 PM	3.8750	2.3357	2.0625	2.0625
FXTN 05-66	PIBD0513C664	6.6250	1.5Y	3/13/2013	422	1.16					2.3582	2.0742	2.0742
FXTN 10-31	PIBD1013C316	12.7500	1.5Y	3/27/2013	436	1.19					2.3896	2.0907	2.0907
FXTN 10-32	PIBD1013E320	11.7500	1.5Y	5/15/2013	485	1.33					2.4998	2.1485	2.1485
FXTN 07-44	PIBD0713F446	9.6250	1.5Y	6/29/2013	530	1.45					2.6010	2.2015	2.2015
RTB 05-07	PIID0513G075	9.0000	2Y	7/31/2013	562	1.54					2.6729	2.2392	2.2392
FXTN 10-33	PIBD1013J337	11.0000	2Y	10/9/2013	632	1.73					2.8303	2.3217	2.3217
FXTN 07-45 *	PIBD0713K457	7.1250	2Y	11/2/2013	656	1.80					2.8842	2.3500	2.3500
FXTN 05-67	PIBD0514A673	6.2500	2.5Y	1/27/2014	742	2.03	0.100000	3.1500	10:55:58 AM	3.1500	3.1298	2.6607	2.6421
FXTN 10-34	PIBD1014C341	12.3750	2.5Y	3/25/2014	799	2.19					3.2926	2.8666	2.8356
FXTN 10-35	PIBD1014G356	12.7500	2.5Y	7/15/2014	911	2.50					3.6124	3.2712	3.2160
RTB 05-08	PIID0514I080	6.2500	3Y	9/24/2014	982	2.69	1.992000	3.6000	3:29:51 PM	3.6000	3.8152	3.5277	3.4571
FXTN 07-46	PIBD0714J466	6.5000	3Y	10/4/2014	992	2.72					3.8438	3.5639	3.4910
SPTB 10-03 *	SPTB1014J037	12.2500	3Y	10/14/2014	1002	2.75					3.8723	3.6000	3.5250
FXTN 10-36	PIBD1015B367	12.3750	3.5Y	2/24/2015	1135	3.11					4.1665	3.8265	3.7753
FXTN 05-68	PIBD0515E685	6.3750	3.5Y	5/13/2015	1213	3.32					4.3391	3.9594	3.9221
FXTN 07-47	PIBD0715E477	8.3750	3.5Y	5/22/2015	1222	3.35					4.3590	3.9747	3.9391
FXTN 04-20	PIBD0415G203	4.8750	4Y	7/21/2015	1282	3.51	50.000000	4.3750	11:25:40 AM	4.3750	4.4917	4.0769	4.0520
RTB 05-09	PIID0515H097	5.8750	4Y	8/19/2015	1311	3.59	1.000000	4.7000	10:09:47 AM	4.7000	4.5559	4.1263	4.1066
FXTN 10-37	PIBD1015H370	11.8750	4Y	8/25/2015	1317	3.61					4.5691	4.1365	4.1179
FXTN 05-69	PIBD0515K697	4.6250	4Y	11/25/2015	1409	3.86					4.7727	4.2932	4.2910
FXTN 10-38	PIBD1015L384	10.1250	4Y	12/15/2015	1429	3.92					4.8169	4.3273	4.3287
FXTN 10-39 *	PIBD1016A393	9.2500	4Y	1/12/2016	1457	3.99					4.8788	4.3750	4.3814
FXTN 07-48	PIBD0716A488	7.0000	4.5Y	1/27/2016	1472	4.03					4.8844	4.3799	4.3847
RTB 05-10	PIID0516C107	6.0000	4.5Y	3/3/2016	1508	4.13	0.500000	4.8000	9:46:37 AM	4.8000	4.8976	4.3915	4.3927
FXTN 10-40	PIBD1016C407	7.5000	4.5Y	3/30/2016	1535	4.21					4.9075	4.4002	4.3987
FXTN 10-41	PIBD1016D416	7.0000	4.5Y	4/27/2016	1563	4.28	5.200000	4.4000	3:58:27 PM	4.4000	4.9178	4.4093	4.4049
FXTN 10-42	PIBD1016I420	9.1250	5Y	9/4/2016	1693	4.64	8.000000	4.4000	3:58:45 PM	4.4000	4.9655	4.4514	4.4338
RTB 07-01	PIID0716I018	7.0000	5Y	9/24/2016	1713	4.69	4.000000	4.6500	3:30:25 PM	4.6500	4.9728	4.4578	4.4382
FXTN 10-43 *	PIBD1016K436	6.2500	5Y	11/16/2016	1766	4.84					4.9923	4.4750	4.4500
FXTN 07-49	PIBD0717C493	7.0000	5.5Y	3/31/2017	1901	5.21					5.0454	4.5166	4.4962
FXTN 20-01	PIBD2017D011	14.3750	5.5Y	4/24/2017	1925	5.27					5.0549	4.5240	4.5044
RTB 07-02	PIID0717H026	6.6250	6Y	8/19/2017	2042	5.59					5.1009	4.5600	4.5444

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FXTN 10-44	PIBD1017H447	7.7500	6Y	8/23/2017	2046	5.61					5.1025	4.5612	4.5457
FXTN 07-50	PIBD0717J502	5.3750	6Y	10/28/2017	2112	5.79					5.1285	4.5815	4.5683
FXTN 10-45	PIBD1018A451	5.8750	6.5Y	1/31/2018	2207	6.05	600.000000	4.6200	3:45:22 PM	4.6242	5.1659	4.6108	4.6008
FXTN 07-51	PIBD0718H511	5.0000	7Y	8/18/2018	2406	6.59	510.000000	4.7000	9:46:23 AM	4.7010	5.2442	4.6720	4.6688
FXTN 10-47 *	PIBD1018K478	8.8750	7Y	11/20/2018	2500	6.85					5.2812	4.7010	4.7010
FXTN 10-48	PIBD1019B485	7.8750	7.5Y	2/19/2019	2591	7.10					5.2859	4.7381	4.7379
FXTN 10-50	PIBD1020B508	7.7500	8.5Y	2/18/2020	2955	8.10					5.3048	4.8866	4.8854
RTB 10-01	PIID1020H015	7.2500	9Y	8/19/2020	3138	8.60					5.3143	4.9613	4.9595
FXTN 10-51	PIBD1020I510	6.1250	9Y	9/16/2020	3166	8.67					5.3157	4.9727	4.9709
FXTN 10-52	PIBD1020L525	5.8750	9Y	12/16/2020	3257	8.92	458.326000	5.1500	3:24:55 PM	5.1500	5.3205	5.0098	5.0078
RTB 10-02	PIID1021C027	7.3750	9.5Y	3/3/2021	3334	9.13	1,300.000000	5.1000	11:35:17 AM	5.1073	5.3245	5.0413	5.0390
FXTN 10-53	PIBD1021D531	6.5000	9.5Y	4/28/2021	3390	9.29	200.000000	5.1000	9:10:12 AM	5.1000	5.3274	5.0641	5.0617
RTB 10-03	PIID1021J039	5.7500	10Y	10/20/2021	3565	9.77	212.621000	5.1650	2:49:01 PM	5.1497	5.3365	5.1355	5.1326
FXTN 10-55 *	PIBD1021K551	5.7500	10Y	11/24/2021	3600	9.86	14.566000	5.1150	3:30:59 PM	5.1039	5.3383	5.1498	5.1468
FXTN 10-54	PIBD1022G545	6.3750	10.5Y	1/19/2022	3656	10.02	102.250000	5.1300	11:47:43 AM	5.1298	5.3598	5.1625	5.1596
FXTN 20-02	PIBD2022C021	15.0000	10.5Y	3/14/2022	3710	10.16					5.3806	5.1748	5.1720
FXTN 20-03	PIBD2022J033	12.7500	11Y	10/17/2022	3927	10.76					5.4640	5.2241	5.2218
FXTN 20-04	PIBD2023B048	13.0000	12Y	2/20/2023	4053	11.10					5.5124	5.2528	5.2508
FXTN 20-05	PIBD2023E054	11.8750	12Y	5/29/2023	4151	11.37					5.5501	5.2750	5.2733
FXTN 20-06	PIBD2023J068	11.3750	12Y	10/23/2023	4298	11.78					5.6066	5.3085	5.3070
FXTN 20-07	PIBD2024F075	12.3750	13Y	6/3/2024	4522	12.39					5.6927	5.3594	5.3585
FXTN 20-08	PIBD2024H086	12.8750	13Y	8/5/2024	4585	12.56					5.7170	5.3737	5.3729
FXTN 20-09	PIBD2024K091	13.7500	13Y	11/11/2024	4683	12.83					5.7546	5.3960	5.3954
FXTN 20-10	PIBD2025D103	12.1250	14Y	4/14/2025	4837	13.25					5.8138	5.4310	5.4308
FXTN 20-11	PIBD2025J116	12.1250	14Y	10/20/2025	5026	13.77					5.8865	5.4739	5.4742
FXTN 25-01	PIBD2525K015	18.2500	14Y	11/29/2025	5066	13.88					5.9019	5.4830	5.4834
FXTN 20-12	PIBD2026A122	10.2500	15Y	1/19/2026	5117	14.02					5.9215	5.4946	5.4951
RTB 15-01	PIID1526J019	6.2500	15Y	10/20/2026	5391	14.77	190.107000	5.7500	3:57:30 PM	5.5869	6.0268	5.5569	5.5580
FXTN 20-13	PIBD2026L139	8.0000	15Y	12/7/2026	5439	14.90					6.0453	5.5678	5.5690
FXTN 20-14	PIBD2027I140	8.6250	16Y	9/6/2027	5712	15.65					6.1502	5.6299	5.6317
FXTN 20-15	PIBD2028L151	9.5000	17Y	12/4/2028	6167	16.90					6.3252	5.7333	5.7361
FXTN 20-16	PIBD2030E166	8.7500	19Y	5/27/2030	6706	18.37	1.763000	6.1000	9:48:11 AM	6.1000	6.5324	5.8558	5.8599
FXTN 25-02	PIBD2530G029	12.5000	19Y	7/28/2030	6768	18.54					6.5562	5.8699	5.8741
FXTN 25-03	PIBD2531A032	11.2500	20Y	1/26/2031	6950	19.04					6.6262	5.9113	5.9159
FXTN 20-17	PIBD2031G171	8.0000	20Y	7/19/2031	7124	19.52	971.426653	5.9750	3:26:58 PM	5.9738	6.6931	5.9508	5.9559
FXTN 25-04 *	PIBD2531J042	9.3750	20Y	10/5/2031	7202	19.73					6.7231	5.9686	5.9738
FXTN 25-05	PIBD2532K057	8.5000	21Y	11/29/2032	7623	20.88					6.6501	6.0217	6.0257
FXTN 25-06	PIBD2534K062	9.2500	23Y	11/5/2034	8329	22.82					6.5277	6.1109	6.1129
FXTN 25-07	PIBD2535I071	8.0000	24Y	9/30/2035	8658	23.72	11.100000	6.1750	4:07:49 PM	6.1846	6.4707	6.1524	6.1535
FXTN 25-08	PIBD2535L086	8.1250	24Y	12/16/2035	8735	23.93	648.144000	6.1400	3:52:29 PM	6.1102	6.4573	6.1621	6.1630
FXTN 25-09 *	PIBD2536I097	7.6250	25Y	9/29/2036	9023	24.72	29.000000	6.1750	3:51:48 PM	6.1620	6.4074	6.1985	6.1985