

Interpolated Bonds  
January 04, 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
FXTN 03-18	PIBD0312A182	5.8750	<1M	1/8/2012	3	0.01					4.3516	4.3403	4.3394
SPTB 10-02	SPTB1012A021	14.0000	<1M	1/31/2012	26	0.07					2.6445	2.5038	2.4924
FXTN 05-65	PIBD0512B658	5.7500	2M	2/21/2012	47	0.13	0.751000	2.0000	2:55:16 PM	2.0000	1.9281	1.7396	1.7258
FXTN 10-29	PIBD1012D291	13.0000	4M	4/25/2012	111	0.30					1.5617	1.3625	1.3493
FXTN 07-39	PIBD0712D395	11.5000	4M	4/28/2012	114	0.31					1.5673	1.3679	1.3542
RTB 05-06	PIID0512H067	7.1250	7M	8/1/2012	209	0.57					1.7100	1.5047	1.4806
FXTN 07-40	PIBD0712H408	11.3750	8M	8/18/2012	226	0.62					1.7131	1.5085	1.4852
RTB 03-07	PIID0312I070	5.2500	9M	9/24/2012	263	0.72	10.300000	2.7000	3:32:32 PM	2.7000	1.7198	1.5167	1.4951
FXTN 10-30	PIBD1012J302	12.1250	10M	10/17/2012	286	0.78					1.7240	1.5219	1.5012
FXTN 07-41	PIBD0712K413	10.5000	11M	11/17/2012	317	0.87					1.7663	1.5546	1.5353
FXTN 07-42	PIBD0713A421	9.0000	1Y	1/5/2013	366	1.00					1.8809	1.6401	1.6228
FXTN 03-19	PIBD0313A199	5.2500	1.5Y	1/7/2013	368	1.01	5.000000	2.0000	11:43:38 AM	2.0000	1.8855	1.6436	1.6264
FXTN 07-43	PIBD0713C438	8.7500	1.5Y	3/3/2013	423	1.16					2.0141	1.7395	1.7245
FXTN 05-66	PIBD0513C664	6.6250	1.5Y	3/13/2013	433	1.19					2.0375	1.7569	1.7424
FXTN 10-31	PIBD1013C316	12.7500	1.5Y	3/27/2013	447	1.22					2.0702	1.7813	1.7674
FXTN 10-32	PIBD1013E320	11.7500	1.5Y	5/15/2013	496	1.36					2.1848	1.8668	1.8548
FXTN 07-44	PIBD0713F446	9.6250	1.5Y	6/29/2013	541	1.48					2.2900	1.9453	1.9351
RTB 05-07	PIID0513G075	9.0000	2Y	7/31/2013	573	1.57					2.3648	2.0011	1.9922
FXTN 10-33	PIBD1013J337	11.0000	2Y	10/9/2013	643	1.76					2.5285	2.1231	2.1172
FXTN 07-45 *	PIBD0713K457	7.1250	2Y	11/2/2013	667	1.83					2.5846	2.1650	2.1600
FXTN 05-67	PIBD0514A673	6.2500	2.5Y	1/27/2014	753	2.06					2.7856	2.4136	2.4086
FXTN 10-34	PIBD1014C341	12.3750	2.5Y	3/25/2014	810	2.22					2.9187	2.5783	2.5733
FXTN 10-35	PIBD1014G356	12.7500	3Y	7/15/2014	922	2.53					3.1804	2.9020	2.8970
RTB 05-08	PIID0514I080	6.2500	3Y	9/24/2014	993	2.72	2.750000	3.6650	11:57:48 AM	3.6650	3.3463	3.1072	3.1022
FXTN 07-46	PIBD0714J466	6.5000	3Y	10/4/2014	1003	2.75					3.3697	3.1361	3.1311
SPTB 10-03 *	SPTB1014J037	12.2500	3Y	10/14/2014	1013	2.78					3.3931	3.1650	3.1600
FXTN 10-36	PIBD1015B367	12.3750	3.5Y	2/24/2015	1146	3.14					3.8229	3.4796	3.4730
FXTN 05-68	PIBD0515E685	6.3750	3.5Y	5/13/2015	1224	3.35					4.0750	3.6641	3.6566
FXTN 07-47	PIBD0715E477	8.3750	3.5Y	5/22/2015	1233	3.38					4.1041	3.6854	3.6778
FXTN 04-20	PIBD0415G203	4.8750	4Y	7/21/2015	1293	3.54	14.000000	4.1750	2:49:58 PM	4.1750	4.2980	3.8273	3.8190
RTB 05-09	PIID0515H097	5.8750	4Y	8/19/2015	1322	3.62	12.000000	4.5000	3:51:14 PM	4.3228	4.3917	3.8959	3.8873
FXTN 10-37	PIBD1015H370	11.8750	4Y	8/25/2015	1328	3.64					4.4111	3.9101	3.9014
FXTN 05-69	PIBD0515K697	4.6250	4Y	11/25/2015	1420	3.89					4.7084	4.1277	4.1179
FXTN 10-38 *	PIBD1015L384	10.1250	4Y	12/15/2015	1440	3.95					4.7731	4.1750	4.1650
FXTN 10-39	PIBD1016A393	9.2500	4.5Y	1/12/2016	1468	4.02					4.7983	4.1999	4.1887
FXTN 07-48	PIBD0716A488	7.0000	4.5Y	1/27/2016	1483	4.06	86.000000	4.5250	11:58:55 AM	4.4706	4.8118	4.2133	4.2014
RTB 05-10	PIID0516C107	6.0000	4.5Y	3/3/2016	1519	4.16	0.485000	4.8500	3:14:36 PM	4.8500	4.8443	4.2453	4.2318
FXTN 10-40	PIBD1016C407	7.5000	4.5Y	3/30/2016	1546	4.24					4.8686	4.2694	4.2546
FXTN 10-41	PIBD1016D416	7.0000	4.5Y	4/27/2016	1574	4.31					4.8939	4.2943	4.2783
FXTN 10-42	PIBD1016I420	9.1250	5Y	9/4/2016	1704	4.67					5.0111	4.4100	4.3883
RTB 07-01	PIID0716I018	7.0000	5Y	9/24/2016	1724	4.72					5.0291	4.4278	4.4052
FXTN 10-43 *	PIBD1016K436	6.2500	5Y	11/16/2016	1777	4.87					5.0769	4.4750	4.4500
FXTN 07-49	PIBD0717C493	7.0000	5.5Y	3/31/2017	1912	5.24	200.000000	4.5000	3:59:18 PM	4.5000	5.1024	4.5284	4.5085
FXTN 20-01	PIBD2017D011	14.3750	5.5Y	4/24/2017	1936	5.30					5.1069	4.5379	4.5189

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RTB 07-02	PIID0717H026	6.6250	6Y	8/19/2017	2053	5.62					5.1290	4.5842	4.5695
FXTN 10-44	PIBD1017H447	7.7500	6Y	8/23/2017	2057	5.64					5.1297	4.5858	4.5713
FXTN 07-50	PIBD0717J502	5.3750	6Y	10/28/2017	2123	5.82	1.922000	4.6000	10:10:41 AM	4.6000	5.1422	4.6119	4.5999
FXTN 10-45	PIBD1018A451	5.8750	6.5Y	1/31/2018	2218	6.08	400.000000	4.7000	10:23:13 AM	4.6887	5.1601	4.6494	4.6410
FXTN 07-51	PIBD0718H511	5.0000	7Y	8/18/2018	2417	6.62	3,150.000000	4.7750	4:00:26 PM	4.7679	5.1977	4.7282	4.7272
FXTN 10-47 *	PIBD1018K478	8.8750	7Y	11/20/2018	2511	6.88					5.2154	4.7654	4.7679
FXTN 10-48	PIBD1019B485	7.8750	7.5Y	2/19/2019	2602	7.13					5.2335	4.7985	4.8009
FXTN 10-50	PIBD1020B508	7.7500	8.5Y	2/18/2020	2966	8.13	250.000000	5.0500	3:14:06 PM	5.0500	5.3057	4.9312	4.9326
RTB 10-01	PIID1020H015	7.2500	9Y	8/19/2020	3149	8.63	753.000000	5.1250	3:31:48 PM	5.1001	5.3421	4.9979	4.9988
FXTN 10-51	PIBD1020I510	6.1250	9Y	9/16/2020	3177	8.70					5.3477	5.0081	5.0089
FXTN 10-52	PIBD1020L525	5.8750	9Y	12/16/2020	3268	8.95	117.358000	5.1750	3:33:12 PM	5.1315	5.3657	5.0413	5.0418
RTB 10-02	PIID1021C027	7.3750	9.5Y	3/3/2021	3345	9.16	2,605.000000	5.1250	3:42:53 PM	5.1288	5.3810	5.0693	5.0697
FXTN 10-53	PIBD1021D531	6.5000	9.5Y	4/28/2021	3401	9.32	2,400.000000	5.1350	3:25:37 PM	5.1319	5.3921	5.0897	5.0900
RTB 10-03	PIID1021J039	5.7500	10Y	10/20/2021	3576	9.80	4,101.400000	5.1400	3:40:52 PM	5.1659	5.4269	5.1535	5.1533
FXTN 10-55 *	PIBD1021K551	5.7500	10Y	11/24/2021	3611	9.89	300.800000	5.1250	11:17:29 AM	5.1665	5.4338	5.1663	5.1660
FXTN 10-54	PIBD1022G545	6.3750	10.5Y	1/19/2022	3667	10.05	2,997.000000	5.1550	3:40:17 PM	5.1468	5.4536	5.1802	5.1798
FXTN 20-02	PIBD2022C021	15.0000	10.5Y	3/14/2022	3721	10.19					5.4727	5.1936	5.1932
FXTN 20-03	PIBD2022J033	12.7500	11Y	10/17/2022	3938	10.79					5.5493	5.2476	5.2470
FXTN 20-04	PIBD2023B048	13.0000	12Y	2/20/2023	4064	11.13	50.000000	5.3000	2:30:55 PM	5.3000	5.5938	5.2790	5.2783
FXTN 20-05	PIBD2023E054	11.8750	12Y	5/29/2023	4162	11.40					5.6284	5.3033	5.3025
FXTN 20-06	PIBD2023J068	11.3750	12Y	10/23/2023	4309	11.81					5.6803	5.3399	5.3390
FXTN 20-07	PIBD2024F075	12.3750	13Y	6/3/2024	4533	12.42					5.7594	5.3956	5.3945
FXTN 20-08	PIBD2024H086	12.8750	13Y	8/5/2024	4596	12.59					5.7817	5.4113	5.4101
FXTN 20-09	PIBD2024K091	13.7500	13Y	11/11/2024	4694	12.86					5.8163	5.4357	5.4344
FXTN 20-10	PIBD2025D103	12.1250	14Y	4/14/2025	4848	13.28					5.8707	5.4740	5.4726
FXTN 20-11	PIBD2025J116	12.1250	14Y	10/20/2025	5037	13.80					5.9374	5.5210	5.5194
FXTN 25-01	PIBD2525K015	18.2500	14Y	11/29/2025	5077	13.91					5.9515	5.5309	5.5294
FXTN 20-12	PIBD2026A122	10.2500	15Y	1/19/2026	5128	14.05					5.9695	5.5436	5.5420
RTB 15-01	PIID1526J019	6.2500	15Y	10/20/2026	5402	14.80	2,758.730000	5.5500	3:35:19 PM	5.6465	6.0663	5.6118	5.6099
FXTN 20-13	PIBD2026L139	8.0000	15Y	12/7/2026	5450	14.93					6.0832	5.6237	5.6218
FXTN 20-14	PIBD2027I140	8.6250	16Y	9/6/2027	5723	15.68					6.1796	5.6916	5.6895
FXTN 20-15	PIBD2028L151	9.5000	17Y	12/4/2028	6178	16.93					6.3403	5.8048	5.8023
FXTN 20-16	PIBD2030E166	8.7500	19Y	5/27/2030	6717	18.40	200.000000	6.0250	2:34:07 PM	6.0250	6.5306	5.9389	5.9359
FXTN 25-02	PIBD2530G029	12.5000	19Y	7/28/2030	6779	18.57					6.5525	5.9543	5.9513
FXTN 25-03	PIBD2531A032	11.2500	20Y	1/26/2031	6961	19.07					6.6168	5.9995	5.9964
FXTN 20-17	PIBD2031G171	8.0000	20Y	7/19/2031	7135	19.55	24,103.103596	6.0400	4:04:19 PM	6.0588	6.6782	6.0428	6.0395
FXTN 25-04 *	PIBD2531J042	9.3750	20Y	10/5/2031	7213	19.76					6.7058	6.0622	6.0588
FXTN 25-05	PIBD2532K057	8.5000	21Y	11/29/2032	7634	20.92					6.6738	6.1172	6.1071
FXTN 25-06	PIBD2534K062	9.2500	23Y	11/5/2034	8340	22.85					6.6201	6.2094	6.1880
FXTN 25-07	PIBD2535I071	8.0000	24Y	9/30/2035	8669	23.75					6.5951	6.2523	6.2257
FXTN 25-08	PIBD2535L086	8.1250	24Y	12/16/2035	8746	23.96	1,303.473300	6.2200	3:24:42 PM	6.1953	6.5892	6.2624	6.2345
FXTN 25-09 *	PIBD2536I097	7.6250	25Y	9/29/2036	9034	24.75	201.000000	6.2500	3:17:15 PM	6.2675	6.5673	6.3000	6.2675