

Interpolated Bonds
January 05, 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	2	0.01					4.4235	4.4172	4.4164
SPTB 10-02	SPTB1012A021	14.0000	<1M	1/31/2012	25	0.07					2.6639	2.5125	2.4938
FXTN 05-65	PIBD0512B658	5.7500	2M	2/21/2012	46	0.13					1.9200	1.7212	1.6973
FXTN 10-29	PIBD1012D291	13.0000	4M	4/25/2012	110	0.30	5.000000	2.7500	11:51:11 AM	2.7500	1.5154	1.3271	1.3071
FXTN 07-39	PIBD0712D395	11.5000	4M	4/28/2012	113	0.31	44.000000	2.7500	11:41:47 AM	2.7500	1.5200	1.3317	1.3117
RTB 05-06	PIID0512H067	7.1250	7M	8/1/2012	208	0.57					1.6484	1.4563	1.4321
FXTN 07-40	PIBD0712H408	11.3750	8M	8/18/2012	225	0.62	108.000000	3.0000	11:36:27 AM	3.0000	1.6611	1.4654	1.4378
RTB 03-07	PIID0312I070	5.2500	9M	9/24/2012	262	0.72	12.440000	3.0000	3:52:54 PM	2.9095	1.6888	1.4852	1.4503
FXTN 10-30	PIBD1012J302	12.1250	10M	10/17/2012	285	0.78					1.7061	1.4975	1.4581
FXTN 07-41	PIBD0712K413	10.5000	11M	11/17/2012	316	0.87					1.7563	1.5353	1.4995
FXTN 07-42	PIBD0713A421	9.0000	1Y	1/5/2013	365	1.00					1.8707	1.6228	1.6055
FXTN 03-19	PIBD0313A199	5.2500	1.5Y	1/7/2013	367	1.01	20.000000	2.0000	8:46:16 AM	2.0000	1.8754	1.6264	1.6098
FXTN 07-43	PIBD0713C438	8.7500	1.5Y	3/3/2013	422	1.16					2.0039	1.7245	1.7287
FXTN 05-66	PIBD0513C664	6.6250	1.5Y	3/13/2013	432	1.18					2.0272	1.7424	1.7503
FXTN 10-31	PIBD1013C316	12.7500	1.5Y	3/27/2013	446	1.22					2.0599	1.7674	1.7806
FXTN 10-32	PIBD1013E320	11.7500	1.5Y	5/15/2013	495	1.36					2.1744	1.8548	1.8865
FXTN 07-44	PIBD0713F446	9.6250	1.5Y	6/29/2013	540	1.48					2.2795	1.9351	1.9838
RTB 05-07	PIID0513G075	9.0000	2Y	7/31/2013	572	1.57	120.000000	2.2500	3:35:05 PM	2.2500	2.3543	1.9922	2.0529
FXTN 10-33	PIBD1013J337	11.0000	2Y	10/9/2013	642	1.76					2.5178	2.1172	2.2043
FXTN 07-45 *	PIBD0713K457	7.1250	2Y	11/2/2013	666	1.82	2.000000	2.7500	3:29:20 PM	2.6248	2.5738	2.1600	2.2561
FXTN 05-67	PIBD0514A673	6.2500	2.5Y	1/27/2014	752	2.06					2.7813	2.4086	2.4783
FXTN 10-34	PIBD1014C341	12.3750	2.5Y	3/25/2014	809	2.22					2.9188	2.5733	2.6256
FXTN 10-35	PIBD1014G356	12.7500	3Y	7/15/2014	921	2.52					3.1890	2.8970	2.9149
RTB 05-08	PIID0514I080	6.2500	3Y	9/24/2014	992	2.72	8.000000	3.1250	3:05:15 PM	3.1250	3.3602	3.1022	3.0983
FXTN 07-46	PIBD0714J466	6.5000	3Y	10/4/2014	1002	2.75	9.026000	4.2000	3:09:58 PM	4.4940	3.3843	3.1311	3.1242
SPTB 10-03 *	SPTB1014J037	12.2500	3Y	10/14/2014	1012	2.77					3.4085	3.1600	3.1500
FXTN 10-36	PIBD1015B367	12.3750	3.5Y	2/24/2015	1145	3.14					3.8227	3.4730	3.5307
FXTN 05-68	PIBD0515E685	6.3750	3.5Y	5/13/2015	1223	3.35					4.0657	3.6566	3.7540
FXTN 07-47	PIBD0715E477	8.3750	3.5Y	5/22/2015	1232	3.38					4.0937	3.6778	3.7798
FXTN 04-20	PIBD0415G203	4.8750	4Y	7/21/2015	1292	3.54	250.000000	4.1300	2:34:35 PM	4.1300	4.2806	3.8190	3.9516
RTB 05-09	PIID0515H097	5.8750	4Y	8/19/2015	1321	3.62	1,799.407000	4.1500	2:55:00 PM	4.4061	4.3709	3.8873	4.0346
FXTN 10-37	PIBD1015H370	11.8750	4Y	8/25/2015	1327	3.64					4.3896	3.9014	4.0518
FXTN 05-69	PIBD0515K697	4.6250	4Y	11/25/2015	1419	3.89					4.6762	4.1179	4.3151
FXTN 10-38 *	PIBD1015L384	10.1250	4Y	12/15/2015	1439	3.94					4.7385	4.1650	4.3724
FXTN 10-39	PIBD1016A393	9.2500	4.5Y	1/12/2016	1467	4.02					4.7651	4.1824	4.3715
FXTN 07-48	PIBD0716A488	7.0000	4.5Y	1/27/2016	1482	4.06	3.047000	4.8000	12:07:25 PM	4.4061	4.7794	4.1918	4.3710
RTB 05-10	PIID0516C107	6.0000	4.5Y	3/3/2016	1518	4.16	8.000000	4.7500	2:33:29 PM	4.7137	4.8137	4.2142	4.3698
FXTN 10-40	PIBD1016C407	7.5000	4.5Y	3/30/2016	1545	4.23					4.8395	4.2311	4.3689
FXTN 10-41	PIBD1016D416	7.0000	4.5Y	4/27/2016	1573	4.31					4.8662	4.2485	4.3680
FXTN 10-42	PIBD1016I420	9.1250	5Y	9/4/2016	1703	4.67	268.389689	4.1000	12:08:32 PM	4.3560	4.9900	4.3295	4.3638
RTB 07-01	PIID0716I018	7.0000	5Y	9/24/2016	1723	4.72	3.681000	4.7500	3:37:38 PM	4.7500	5.0091	4.3420	4.3631
FXTN 10-43 *	PIBD1016K436	6.2500	5Y	11/16/2016	1776	4.87					5.0596	4.3750	4.3614
FXTN 07-49	PIBD0717C493	7.0000	5.5Y	3/31/2017	1911	5.24	700.343000	5.0000	12:07:50 PM	4.5252	5.0918	4.4428	4.4386
FXTN 20-01	PIBD2017D011	14.3750	5.5Y	4/24/2017	1935	5.30					5.0975	4.4549	4.4523

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RTB 07-02	PIID0717H026	6.6250	6Y	8/19/2017	2052	5.62					5.1254	4.5137	4.5193
FXTN 10-44	PIBD1017H447	7.7500	6Y	8/23/2017	2056	5.63					5.1264	4.5157	4.5216
FXTN 07-50	PIBD0717J502	5.3750	6Y	10/28/2017	2122	5.81	5.000000	4.6000	3:34:06 PM	4.6000	5.1421	4.5489	4.5593
FXTN 10-45	PIBD1018A451	5.8750	6.5Y	1/31/2018	2217	6.07	112.436822	4.5500	12:09:34 PM	4.6611	5.1648	4.5966	4.6137
FXTN 07-51	PIBD0718H511	5.0000	7Y	8/18/2018	2416	6.62	5,756.450000	4.8200	4:09:46 PM	4.7814	5.2122	4.6966	4.7276
FXTN 10-47 *	PIBD1018K478	8.8750	7Y	11/20/2018	2510	6.88					5.2346	4.7438	4.7814
FXTN 10-48	PIBD1019B485	7.8750	7.5Y	2/19/2019	2601	7.13					5.2432	4.7716	4.8066
FXTN 10-50	PIBD1020B508	7.7500	8.5Y	2/18/2020	2965	8.12					5.2777	4.8826	4.9075
RTB 10-01	PIID1020H015	7.2500	9Y	8/19/2020	3148	8.62	0.500000	5.1750	3:32:33 PM	5.1750	5.2950	4.9384	4.9583
FXTN 10-51	PIBD1020I510	6.1250	9Y	9/16/2020	3176	8.70					5.2977	4.9469	4.9660
FXTN 10-52	PIBD1020L525	5.8750	9Y	12/16/2020	3267	8.95	46.246242	5.1250	3:07:30 PM	5.0924	5.3063	4.9746	4.9913
RTB 10-02	PIID1021C027	7.3750	9.5Y	3/3/2021	3344	9.16	209.835000	5.1000	3:17:44 PM	5.0530	5.3136	4.9981	5.0126
FXTN 10-53	PIBD1021D531	6.5000	9.5Y	4/28/2021	3400	9.32	600.000000	5.1000	10:19:11 AM	5.0375	5.3189	5.0152	5.0281
RTB 10-03	PIID1021J039	5.7500	10Y	10/20/2021	3575	9.79	3,607.000000	5.1700	3:09:23 PM	5.0860	5.3354	5.0685	5.0767
FXTN 10-55 *	PIBD1021K551	5.7500	10Y	11/24/2021	3610	9.89	400.500000	5.0750	2:36:18 PM	5.0899	5.3387	5.0792	5.0864
FXTN 10-54	PIBD1022G545	6.3750	10.5Y	1/19/2022	3666	10.04	2,800.000000	5.0750	10:52:32 AM	5.0672	5.3598	5.0931	5.1002
FXTN 20-02	PIBD2022C021	15.0000	10.5Y	3/14/2022	3720	10.19					5.3800	5.1064	5.1135
FXTN 20-03	PIBD2022J033	12.7500	11Y	10/17/2022	3937	10.79					5.4615	5.1602	5.1671
FXTN 20-04	PIBD2023B048	13.0000	12Y	2/20/2023	4063	11.13					5.5088	5.1913	5.1983
FXTN 20-05	PIBD2023E054	11.8750	12Y	5/29/2023	4161	11.40					5.5456	5.2156	5.2225
FXTN 20-06	PIBD2023J068	11.3750	12Y	10/23/2023	4308	11.80					5.6008	5.2520	5.2588
FXTN 20-07	PIBD2024F075	12.3750	13Y	6/3/2024	4532	12.42					5.6849	5.3074	5.3141
FXTN 20-08	PIBD2024H086	12.8750	13Y	8/5/2024	4595	12.59					5.7086	5.3230	5.3297
FXTN 20-09	PIBD2024K091	13.7500	13Y	11/11/2024	4693	12.86					5.7454	5.3473	5.3539
FXTN 20-10	PIBD2025D103	12.1250	14Y	4/14/2025	4847	13.28					5.8032	5.3854	5.3919
FXTN 20-11	PIBD2025J116	12.1250	14Y	10/20/2025	5036	13.80					5.8741	5.4322	5.4386
FXTN 25-01	PIBD2525K015	18.2500	14Y	11/29/2025	5076	13.91					5.8892	5.4421	5.4485
FXTN 20-12	PIBD2026A122	10.2500	15Y	1/19/2026	5127	14.05					5.9083	5.4547	5.4611
RTB 15-01	PIID1526J019	6.2500	15Y	10/20/2026	5401	14.80	112.953000	5.7500	3:46:56 PM	5.6686	6.0112	5.5226	5.5287
FXTN 20-13	PIBD2026L139	8.0000	15Y	12/7/2026	5449	14.93					6.0292	5.5344	5.5406
FXTN 20-14	PIBD2027I140	8.6250	16Y	9/6/2027	5722	15.68					6.1317	5.6020	5.6080
FXTN 20-15	PIBD2028L151	9.5000	17Y	12/4/2028	6177	16.92					6.3025	5.7146	5.7204
FXTN 20-16	PIBD2030E166	8.7500	19Y	5/27/2030	6716	18.40					6.5049	5.8481	5.8536
FXTN 25-02	PIBD2530G029	12.5000	19Y	7/28/2030	6778	18.57					6.5282	5.8634	5.8689
FXTN 25-03	PIBD2531A032	11.2500	20Y	1/26/2031	6960	19.07					6.5965	5.9085	5.9138
FXTN 20-17	PIBD2031G171	8.0000	20Y	7/19/2031	7134	19.55	23,356.520000	6.0350	4:13:09 PM	5.9761	6.6619	5.9515	5.9568
FXTN 25-04 *	PIBD2531J042	9.3750	20Y	10/5/2031	7212	19.76					6.6912	5.9709	5.9761
FXTN 25-05	PIBD2532K057	8.5000	21Y	11/29/2032	7633	20.91					6.6429	6.0090	6.0223
FXTN 25-06	PIBD2534K062	9.2500	23Y	11/5/2034	8339	22.85					6.5619	6.0730	6.0999
FXTN 25-07	PIBD2535I071	8.0000	24Y	9/30/2035	8668	23.75					6.5242	6.1029	6.1361
FXTN 25-08	PIBD2535L086	8.1250	24Y	12/16/2035	8745	23.96	1,086.080000	6.2500	3:55:48 PM	6.1136	6.5153	6.1099	6.1445
FXTN 25-09 *	PIBD2536I097	7.6250	25Y	9/29/2036	9033	24.75	133.720000	6.2000	3:28:36 PM	6.1762	6.4823	6.1360	6.1762