

Interpolated Bonds
January 09, 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	21	0.06					3.0831	2.9714	2.6714
FXTN 05-65	PIBD0512B658	5.7500	1M	2/21/2012	42	0.12					1.9687	1.7726	1.3143
FXTN 10-29	PIBD1012D291	13.0000	4M	4/25/2012	106	0.29					1.4900	1.2875	1.4688
FXTN 07-39	PIBD0712D395	11.5000	4M	4/28/2012	109	0.30					1.4953	1.2929	1.4768
RTB 05-06	PIID0512H067	7.1250	7M	8/1/2012	204	0.56					1.6729	1.4625	1.6984
FXTN 07-40	PIBD0712H408	11.3750	7M	8/18/2012	221	0.61					1.7095	1.4929	1.7174
RTB 03-07	PIID0312I070	5.2500	9M	9/24/2012	258	0.71	8.154000	2.8000	3:05:35 PM	2.5705	1.7892	1.5589	1.7587
FXTN 10-30	PIBD1012J302	12.1250	9M	10/17/2012	281	0.77					1.8387	1.6000	1.7844
FXTN 07-41	PIBD0712K413	10.5000	10M	11/17/2012	312	0.85					1.9071	1.6528	1.8267
FXTN 07-42	PIBD0713A421	9.0000	1Y	1/5/2013	361	0.99					2.0173	1.7329	1.9035
FXTN 03-19	PIBD0313A199	5.2500	1Y	1/7/2013	363	0.99					2.0218	1.7362	1.9066
FXTN 07-43	PIBD0713C438	8.7500	1.5Y	3/3/2013	418	1.15					2.1455	1.8261	1.9928
FXTN 05-66	PIBD0513C664	6.6250	1.5Y	3/13/2013	428	1.17					2.1680	1.8424	2.0084
FXTN 10-31	PIBD1013C316	12.7500	1.5Y	3/27/2013	442	1.21					2.1994	1.8653	2.0304
FXTN 10-32	PIBD1013E320	11.7500	1.5Y	5/15/2013	491	1.35					2.3097	1.9454	2.1071
FXTN 07-44	PIBD0713F446	9.6250	1.5Y	6/29/2013	536	1.47					2.4109	2.0190	2.1776
RTB 05-07	PIID0513G075	9.0000	2Y	7/31/2013	568	1.56					2.4828	2.0713	2.2277
FXTN 10-33	PIBD1013J337	11.0000	2Y	10/9/2013	638	1.75					2.6403	2.1858	2.3374
FXTN 07-45 *	PIBD0713K457	7.1250	2Y	11/2/2013	662	1.81					2.6942	2.2250	2.3750
FXTN 05-67	PIBD0514A673	6.2500	2.5Y	1/27/2014	748	2.05	30.000000	2.7000	2:25:22 PM	2.7000	2.9833	2.5726	2.6795
FXTN 10-34	PIBD1014C341	12.3750	2.5Y	3/25/2014	805	2.21					3.1750	2.8030	2.8813
FXTN 10-35	PIBD1014G356	12.7500	3Y	7/15/2014	917	2.51					3.5515	3.2557	3.2778
RTB 05-08	PIID0514I080	6.2500	3Y	9/24/2014	988	2.71	3.224264	3.8250	3:15:18 PM	3.7042	3.7902	3.5427	3.5292
FXTN 07-46	PIBD0714J466	6.5000	3Y	10/4/2014	998	2.73					3.8238	3.5831	3.5646
SPTB 10-03 *	SPTB1014J037	12.2500	3Y	10/14/2014	1008	2.76					3.8574	3.6235	3.6000
FXTN 10-36	PIBD1015B367	12.3750	3.5Y	2/24/2015	1141	3.13					4.1672	3.8490	3.8343
FXTN 05-68	PIBD0515E685	6.3750	3.5Y	5/13/2015	1219	3.34					4.3488	3.9813	3.9717
FXTN 07-47	PIBD0715E477	8.3750	3.5Y	5/22/2015	1228	3.36					4.3698	3.9965	3.9876
FXTN 04-20	PIBD0415G203	4.8750	4Y	7/21/2015	1288	3.53	50.000000	4.3500	2:03:09 PM	4.3500	4.5095	4.0983	4.0933
RTB 05-09	PIID0515H097	5.8750	4Y	8/19/2015	1317	3.61	0.450000	4.6000	2:57:32 PM	4.6000	4.5771	4.1474	4.1444
FXTN 10-37	PIBD1015H370	11.8750	4Y	8/25/2015	1323	3.62					4.5911	4.1576	4.1549
FXTN 05-69	PIBD0515K697	4.6250	4Y	11/25/2015	1415	3.88					4.8053	4.3136	4.3170
FXTN 10-38 *	PIBD1015L384	10.1250	4Y	12/15/2015	1435	3.93					4.8519	4.3475	4.3522
FXTN 10-39	PIBD1016A393	9.2500	4.5Y	1/12/2016	1463	4.01					4.8706	4.3519	4.3561
FXTN 07-48	PIBD0716A488	7.0000	4.5Y	1/27/2016	1478	4.05	1.356000	4.5750	3:19:10 PM	4.5750	4.8806	4.3542	4.3582
RTB 05-10	PIID0516C107	6.0000	4.5Y	3/3/2016	1514	4.15	9.430000	4.7500	3:06:59 PM	4.3364	4.9047	4.3598	4.3633
FXTN 10-40	PIBD1016C407	7.5000	4.5Y	3/30/2016	1541	4.22					4.9227	4.3640	4.3670
FXTN 10-41	PIBD1016D416	7.0000	4.5Y	4/27/2016	1569	4.30					4.9414	4.3684	4.3709
FXTN 10-42	PIBD1016I420	9.1250	5Y	9/4/2016	1699	4.65	100.000000	4.4000	10:43:19 AM	4.4000	5.0282	4.3886	4.3891
RTB 07-01	PIID0716I018	7.0000	5Y	9/24/2016	1719	4.71	0.941000	4.3250	2:37:29 PM	4.3250	5.0415	4.3917	4.3919
FXTN 10-43 *	PIBD1016K436	6.2500	5Y	11/16/2016	1772	4.85					5.0769	4.4000	4.3993
FXTN 07-49	PIBD0717C493	7.0000	5.5Y	3/31/2017	1907	5.22					5.1226	4.4717	4.4666
FXTN 20-01	PIBD2017D011	14.3750	5.5Y	4/24/2017	1931	5.29					5.1307	4.4845	4.4786
RTB 07-02	PIID0717H026	6.6250	6Y	8/19/2017	2048	5.61	0.100000	4.5250	3:36:25 PM	4.5250	5.1702	4.5466	4.5369

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FXTN 10-44	PIBD1017H447	7.7500	6Y	8/23/2017	2052	5.62					5.1716	4.5488	4.5389
FXTN 07-50	PIBD0717J502	5.3750	6Y	10/28/2017	2118	5.80	150.000000	4.6500	10:37:32 AM	4.6500	5.1939	4.5838	4.5718
FXTN 10-45	PIBD1018A451	5.8750	6.5Y	1/31/2018	2213	6.06	831.000000	4.7500	3:19:50 PM	4.6751	5.2260	4.6343	4.6191
FXTN 07-51	PIBD0718H511	5.0000	7Y	8/18/2018	2412	6.61	1,779.330000	4.7500	3:55:35 PM	4.7652	5.2932	4.7400	4.7183
FXTN 10-47 *	PIBD1018K478	8.8750	7Y	11/20/2018	2506	6.87					5.3250	4.7900	4.7652
FXTN 10-48	PIBD1019B485	7.8750	7.5Y	2/19/2019	2597	7.12	1.695000	5.2000	3:08:11 PM	5.2000	5.3347	4.8218	4.7988
FXTN 10-50	PIBD1020B508	7.7500	8.5Y	2/18/2020	2961	8.11	1.361000	5.2000	3:20:14 PM	5.2000	5.3734	4.9492	4.9331
RTB 10-01	PIID1020H015	7.2500	9Y	8/19/2020	3144	8.61	2.705000	5.1750	3:11:50 PM	5.1750	5.3929	5.0133	5.0006
FXTN 10-51	PIBD1020I510	6.1250	9Y	9/16/2020	3172	8.69					5.3958	5.0231	5.0109
FXTN 10-52	PIBD1020L525	5.8750	9Y	12/16/2020	3263	8.94	532.000000	5.1500	11:37:50 AM	5.1502	5.4055	5.0549	5.0445
RTB 10-02	PIID1021C027	7.3750	9.5Y	3/3/2021	3340	9.15	2,900.000000	5.1500	3:25:16 PM	5.1298	5.4137	5.0819	5.0729
FXTN 10-53	PIBD1021D531	6.5000	9.5Y	4/28/2021	3396	9.30	500.000000	5.1400	2:34:59 PM	5.1400	5.4197	5.1015	5.0936
RTB 10-03	PIID1021J039	5.7500	10Y	10/20/2021	3571	9.78	142.470000	5.1750	4:03:14 PM	5.1738	5.4383	5.1627	5.1582
FXTN 10-55 *	PIBD1021K551	5.7500	10Y	11/24/2021	3606	9.88	3.000000	4.9500	3:53:45 PM	5.0414	5.4420	5.1750	5.1711
FXTN 10-54	PIBD1022G545	6.3750	10.5Y	1/19/2022	3662	10.03	5.250000	5.2000	9:12:29 AM	5.1936	5.4618	5.1883	5.1845
FXTN 20-02	PIBD2022C021	15.0000	10.5Y	3/14/2022	3716	10.18					5.4808	5.2011	5.1974
FXTN 20-03	PIBD2022J033	12.7500	11Y	10/17/2022	3933	10.78					5.5574	5.2527	5.2492
FXTN 20-04	PIBD2023B048	13.0000	12Y	2/20/2023	4059	11.12					5.6019	5.2826	5.2793
FXTN 20-05	PIBD2023E054	11.8750	12Y	5/29/2023	4157	11.39					5.6365	5.3058	5.3027
FXTN 20-06	PIBD2023J068	11.3750	12Y	10/23/2023	4304	11.79					5.6884	5.3408	5.3379
FXTN 20-07	PIBD2024F075	12.3750	13Y	6/3/2024	4528	12.41					5.7675	5.3940	5.3914
FXTN 20-08	PIBD2024H086	12.8750	13Y	8/5/2024	4591	12.58					5.7897	5.4089	5.4065
FXTN 20-09	PIBD2024K091	13.7500	13Y	11/11/2024	4689	12.85					5.8243	5.4322	5.4299
FXTN 20-10	PIBD2025D103	12.1250	14Y	4/14/2025	4843	13.27					5.8786	5.4688	5.4667
FXTN 20-11	PIBD2025J116	12.1250	14Y	10/20/2025	5032	13.79					5.9454	5.5136	5.5119
FXTN 25-01	PIBD2525K015	18.2500	14Y	11/29/2025	5072	13.90					5.9595	5.5231	5.5214
FXTN 20-12	PIBD2026A122	10.2500	15Y	1/19/2026	5123	14.04					5.9775	5.5353	5.5336
RTB 15-01	PIID1526J019	6.2500	15Y	10/20/2026	5397	14.79	124.235000	5.6250	3:58:02 PM	5.6118	6.0742	5.6003	5.5991
FXTN 20-13	PIBD2026L139	8.0000	15Y	12/7/2026	5445	14.92					6.0911	5.6117	5.6106
FXTN 20-14	PIBD2027I140	8.6250	16Y	9/6/2027	5718	15.67					6.1875	5.6766	5.6758
FXTN 20-15	PIBD2028L151	9.5000	17Y	12/4/2028	6173	16.91					6.3481	5.7846	5.7845
FXTN 20-16	PIBD2030E166	8.7500	19Y	5/27/2030	6712	18.39					6.5384	5.9126	5.9133
FXTN 25-02	PIBD2530G029	12.5000	19Y	7/28/2030	6774	18.56					6.5603	5.9273	5.9282
FXTN 25-03	PIBD2531A032	11.2500	20Y	1/26/2031	6956	19.06					6.6245	5.9705	5.9717
FXTN 20-17	PIBD2031G171	8.0000	20Y	7/19/2031	7130	19.53	6,599.750000	6.0300	4:02:37 PM	6.0319	6.6859	6.0119	6.0132
FXTN 25-04 *	PIBD2531J042	9.3750	20Y	10/5/2031	7208	19.75					6.7135	6.0304	6.0319
FXTN 25-05	PIBD2532K057	8.5000	21Y	11/29/2032	7629	20.90					6.6815	6.0785	6.0781
FXTN 25-06	PIBD2534K062	9.2500	23Y	11/5/2034	8335	22.84					6.6278	6.1591	6.1556
FXTN 25-07	PIBD2535I071	8.0000	24Y	9/30/2035	8664	23.74	0.973000	6.4000	10:13:01 AM	6.4000	6.6028	6.1966	6.1918
FXTN 25-08	PIBD2535L086	8.1250	24Y	12/16/2035	8741	23.95	765.815860	6.2000	3:38:46 PM	6.2004	6.5969	6.2054	6.2002
FXTN 25-09 *	PIBD2536I097	7.6250	25Y	9/29/2036	9029	24.74	495.140000	6.2750	3:14:50 PM	6.2319	6.5750	6.2383	6.2319