

Interpolated Bonds
February 06, 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 05-65	PIBD0512B658	5.7500	<1M	2/21/2012	14	0.04					3.4314	3.3586	3.3214
FXTN 10-29	PIBD1012D291	13.0000	2M	4/25/2012	78	0.21					2.0703	1.8667	1.8333
FXTN 07-39	PIBD0712D395	11.5000	2M	4/28/2012	81	0.22					2.0720	1.8679	1.8393
RTB 05-06	PIID0512H067	7.1250	6M	8/1/2012	176	0.48					2.1722	1.9667	2.1500
FXTN 07-40	PIBD0712H408	11.3750	7M	8/18/2012	193	0.53					2.1909	1.9864	2.1709
RTB 03-07	PIID0312I070	5.2500	8M	9/24/2012	230	0.63	53.000000	2.5000	11:15:29 AM	2.5000	2.2298	2.0284	2.1559
FXTN 10-30	PIBD1012J302	12.1250	9M	10/17/2012	253	0.69					2.2540	2.0545	2.1466
FXTN 07-41	PIBD0712K413	10.5000	10M	11/17/2012	284	0.78					2.2866	2.0898	2.1340
FXTN 07-42	PIBD0713A421	9.0000	11M	1/5/2013	333	0.91					2.3381	2.1455	2.1141
FXTN 03-19	PIBD0313A199	5.2500	11M	1/7/2013	335	0.92	300.000000	2.4750	12:09:36 PM	2.6749	2.3402	2.1477	2.1132
FXTN 07-43	PIBD0713C438	8.7500	1.5Y	3/3/2013	390	1.07	0.500000	3.1250	3:52:10 PM	3.1250	2.4349	2.2054	2.1695
FXTN 05-66	PIBD0513C664	6.6250	1.5Y	3/13/2013	400	1.10					2.4524	2.2158	2.1803
FXTN 10-31	PIBD1013C316	12.7500	1.5Y	3/27/2013	414	1.13					2.4769	2.2304	2.1954
FXTN 10-32	PIBD1013E320	11.7500	1.5Y	5/15/2013	463	1.27					2.5625	2.2816	2.2482
FXTN 07-44	PIBD0713F446	9.6250	1.5Y	6/29/2013	508	1.39					2.6411	2.3286	2.2966
RTB 05-07	PIID0513G075	9.0000	1.5Y	7/31/2013	540	1.48	1.000000	3.2500	2:25:37 PM	3.2500	2.6970	2.3620	2.3311
FXTN 10-33	PIBD1013J337	11.0000	2Y	10/9/2013	610	1.67					2.8193	2.4351	2.4065
FXTN 07-45	PIBD0713K457	7.1250	2Y	11/2/2013	634	1.74					2.8613	2.4602	2.4324
FXTN 05-67 *	PIBD0514A673	6.2500	2Y	1/27/2014	720	1.97	10.000000	2.9000	3:56:05 PM	2.8700	3.0115	2.5500	2.5250
FXTN 10-34	PIBD1014C341	12.3750	2.5Y	3/25/2014	777	2.13					3.1911	2.7692	2.7497
FXTN 10-35	PIBD1014G356	12.7500	2.5Y	7/15/2014	889	2.44					3.5440	3.2000	3.1913
RTB 05-08	PIID0514I080	6.2500	3Y	9/24/2014	960	2.63	60.500000	3.5500	3:45:41 PM	3.5500	3.7678	3.4731	3.4712
FXTN 07-46	PIBD0714J466	6.5000	3Y	10/4/2014	970	2.66					3.7993	3.5115	3.5106
SPTB 10-03 *	SPTB1014J037	12.2500	3Y	10/14/2014	980	2.68					3.8308	3.5500	3.5500
FXTN 10-36	PIBD1015B367	12.3750	3.5Y	2/24/2015	1113	3.05					4.0158	3.7481	3.7481
FXTN 05-68	PIBD0515E685	6.3750	3.5Y	5/13/2015	1191	3.26					4.1243	3.8643	3.8643
FXTN 07-47	PIBD0715E477	8.3750	3.5Y	5/22/2015	1200	3.29					4.1368	3.8777	3.8777
FXTN 04-20	PIBD0415G203	4.8750	3.5Y	7/21/2015	1260	3.45					4.2203	3.9670	3.9670
RTB 05-09	PIID0515H097	5.8750	4Y	8/19/2015	1289	3.53					4.2606	4.0102	4.0102
FXTN 10-37	PIBD1015H370	11.8750	4Y	8/25/2015	1295	3.55					4.2690	4.0191	4.0191
FXTN 05-69	PIBD0515K697	4.6250	4Y	11/25/2015	1387	3.80					4.3970	4.1562	4.1562
FXTN 10-38	PIBD1015L384	10.1250	4Y	12/15/2015	1407	3.85					4.4248	4.1860	4.1860
FXTN 10-39	PIBD1016A393	9.2500	4Y	1/12/2016	1435	3.93					4.4637	4.2277	4.2277
FXTN 07-48 *	PIBD0716A488	7.0000	4Y	1/27/2016	1450	3.97	3.000000	4.1225	11:02:17 AM	4.1225	4.4846	4.2500	4.2500
RTB 05-10	PIID0516C107	6.0000	4.5Y	3/3/2016	1486	4.07	9.700000	4.4500	2:48:28 PM	4.4639	4.5268	4.2561	4.2561
FXTN 10-40	PIBD1016C407	7.5000	4.5Y	3/30/2016	1513	4.15					4.5584	4.2607	4.2607
FXTN 10-41	PIBD1016D416	7.0000	4.5Y	4/27/2016	1541	4.22					4.5912	4.2655	4.2655
FXTN 10-42	PIBD1016I420	9.1250	5Y	9/4/2016	1671	4.58	15.000000	4.2500	10:00:24 AM	4.2500	4.7434	4.2876	4.2876
RTB 07-01	PIID0716I018	7.0000	5Y	9/24/2016	1691	4.63					4.7668	4.2910	4.2910
FXTN 10-43 *	PIBD1016K436	6.2500	5Y	11/16/2016	1744	4.78					4.8288	4.3000	4.3000
FXTN 07-49	PIBD0717C493	7.0000	5.5Y	3/31/2017	1879	5.15					4.8632	4.3552	4.3368
FXTN 20-01	PIBD2017D011	14.3750	5.5Y	4/24/2017	1903	5.21					4.8693	4.3650	4.3433
RTB 07-02	PIID0717H026	6.6250	6Y	8/19/2017	2020	5.53					4.8990	4.4128	4.3752
FXTN 10-44	PIBD1017H447	7.7500	6Y	8/23/2017	2024	5.55					4.9000	4.4144	4.3763

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FXTN 07-50	PIBD0717J502	5.3750	6Y	10/28/2017	2090	5.73	1.000000	4.6000	3:22:42 PM	4.6000	4.9168	4.4414	4.3943
FXTN 10-45	PIBD1018A451	5.8750	6Y	1/31/2018	2185	5.99					4.9409	4.4802	4.4202
FXTN 07-51	PIBD0718H511	5.0000	7Y	8/18/2018	2384	6.53	150.000000	4.5000	3:24:54 PM	4.5000	4.9915	4.5616	4.4744
FXTN 10-47 *	PIBD1018K478	8.8750	7Y	11/20/2018	2478	6.79					5.0154	4.6000	4.5000
FXTN 10-48	PIBD1019B485	7.8750	7.5Y	2/19/2019	2569	7.04					5.0243	4.6255	4.5339
FXTN 10-50	PIBD1020B508	7.7500	8.5Y	2/18/2020	2933	8.04	300.000000	4.9500	9:03:30 AM	4.9500	5.0600	4.7275	4.6695
RTB 10-01	PIID1020H015	7.2500	9Y	8/19/2020	3116	8.54	300.000000	4.8750	8:52:42 AM	4.8750	5.0780	4.7788	4.7376
FXTN 10-51	PIBD1020I510	6.1250	9Y	9/16/2020	3144	8.61					5.0807	4.7866	4.7480
FXTN 10-52	PIBD1020L525	5.8750	9Y	12/16/2020	3235	8.86	5.040000	4.9250	12:02:18 PM	4.9250	5.0897	4.8121	4.7819
RTB 10-02	PIID1021C027	7.3750	9.5Y	3/3/2021	3312	9.07	1,266.090000	4.8750	3:31:26 PM	4.8774	5.0972	4.8337	4.8106
FXTN 10-53	PIBD1021D531	6.5000	9.5Y	4/28/2021	3368	9.23	7,910.000000	4.9000	3:08:39 PM	4.8800	5.1027	4.8494	4.8315
RTB 10-03	PIID1021J039	5.7500	10Y	10/20/2021	3543	9.71	1,225.500000	4.9400	3:00:44 PM	4.9585	5.1199	4.8985	4.8966
FXTN 10-55	PIBD1021K551	5.7500	10Y	11/24/2021	3578	9.80	1,202.000000	4.9750	3:57:21 PM	4.9426	5.1233	4.9083	4.9097
FXTN 10-54 *	PIBD1022G545	6.3750	10Y	1/19/2022	3634	9.96	4,288.020561	4.9500	3:54:00 PM	4.9192	5.1288	4.9240	4.9305
FXTN 20-02	PIBD2022C021	15.0000	10.5Y	3/14/2022	3688	10.10					5.1415	4.9337	4.9402
FXTN 20-03	PIBD2022J033	12.7500	11Y	10/17/2022	3905	10.70					5.1926	4.9727	4.9792
FXTN 20-04	PIBD2023B048	13.0000	12Y	2/20/2023	4031	11.04					5.2223	4.9953	5.0018
FXTN 20-05	PIBD2023E054	11.8750	12Y	5/29/2023	4129	11.31					5.2454	5.0130	5.0194
FXTN 20-06	PIBD2023J068	11.3750	12Y	10/23/2023	4276	11.72					5.2800	5.0394	5.0458
FXTN 20-07	PIBD2024F075	12.3750	13Y	6/3/2024	4500	12.33					5.3328	5.0797	5.0861
FXTN 20-08	PIBD2024H086	12.8750	13Y	8/5/2024	4563	12.50					5.3476	5.0910	5.0974
FXTN 20-09	PIBD2024K091	13.7500	13Y	11/11/2024	4661	12.77					5.3707	5.1086	5.1150
FXTN 20-10	PIBD2025D103	12.1250	14Y	4/14/2025	4815	13.19					5.4070	5.1363	5.1426
FXTN 20-11	PIBD2025J116	12.1250	14Y	10/20/2025	5004	13.71					5.4515	5.1703	5.1766
FXTN 25-01	PIBD2525K015	18.2500	14Y	11/29/2025	5044	13.82					5.4609	5.1775	5.1837
FXTN 20-12	PIBD2026A122	10.2500	14Y	1/19/2026	5095	13.96					5.4729	5.1867	5.1929
RTB 15-01	PIID1526J019	6.2500	15Y	10/20/2026	5369	14.71	1,478.900000	5.3400	4:00:18 PM	5.3607	5.5375	5.2359	5.2421
FXTN 20-13	PIBD2026L139	8.0000	15Y	12/7/2026	5417	14.84					5.5488	5.2445	5.2507
FXTN 20-14	PIBD2027I140	8.6250	16Y	9/6/2027	5690	15.59					5.6131	5.2936	5.2998
FXTN 20-15	PIBD2028L151	9.5000	17Y	12/4/2028	6145	16.84					5.7203	5.3754	5.3815
FXTN 20-16	PIBD2030E166	8.7500	19Y	5/27/2030	6684	18.31					5.8472	5.4724	5.4783
FXTN 25-02	PIBD2530G029	12.5000	19Y	7/28/2030	6746	18.48					5.8618	5.4835	5.4894
FXTN 25-03	PIBD2531A032	11.2500	19Y	1/26/2031	6928	18.98					5.9047	5.5162	5.5221
FXTN 20-17	PIBD2031G171	8.0000	20Y	7/19/2031	7102	19.46	20,133.683716	5.6400	3:59:44 PM	5.5888	5.9457	5.5475	5.5533
FXTN 25-04	PIBD2531J042	9.3750	20Y	10/5/2031	7180	19.67					5.9640	5.5615	5.5673
FXTN 20-18 *	PIBD2032B183	5.8750	20Y	2/2/2032	7300	20.00	577.292800	5.5500	4:04:27 PM	5.5913	5.9923	5.5831	5.5889
FXTN 25-05	PIBD2532K057	8.5000	21Y	11/29/2032	7601	20.82					6.0161	5.6037	5.6098
FXTN 25-06	PIBD2534K062	9.2500	23Y	11/5/2034	8307	22.76					6.0720	5.6520	5.6590
FXTN 25-07	PIBD2535I071	8.0000	24Y	9/30/2035	8636	23.66	6.600000	5.8500	11:11:56 AM	5.8454	6.0980	5.6745	5.6819
FXTN 25-08	PIBD2535L086	8.1250	24Y	12/16/2035	8713	23.87	1,688.428000	5.7650	4:09:11 PM	5.7533	6.1041	5.6798	5.6873
FXTN 25-09 *	PIBD2536I097	7.6250	25Y	9/29/2036	9001	24.66	217.661000	5.8500	3:59:27 PM	5.7074	6.1269	5.6995	5.7074