

Interpolated Bonds
February 07, 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	13	0.04					3.4722	3.4029	3.3853
FXTN 10-29	PIBD1012D291	13.0000	2M	4/25/2012	77	0.21					2.0715	1.7938	1.7812
FXTN 07-39	PIBD0712D395	11.5000	2M	4/28/2012	80	0.22					2.0734	1.7897	1.7799
RTB 05-06	PIID0512H067	7.1250	6M	8/1/2012	175	0.48	4.000000	2.5000	3:40:51 PM	2.5000	2.6381	2.2703	2.2513
FXTN 07-40	PIBD0712H408	11.3750	7M	8/18/2012	192	0.53					2.6865	2.3219	2.3013
RTB 03-07	PIID0312I070	5.2500	8M	9/24/2012	229	0.63	261.330000	3.0000	3:52:11 PM	2.6795	2.6934	2.3602	2.3396
FXTN 10-30	PIBD1012J302	12.1250	9M	10/17/2012	252	0.69					2.6978	2.3840	2.3633
FXTN 07-41	PIBD0712K413	10.5000	10M	11/17/2012	283	0.78					2.7036	2.4161	2.3954
FXTN 07-42	PIBD0713A421	9.0000	11M	1/5/2013	332	0.91					2.7128	2.4669	2.4461
FXTN 03-19	PIBD0313A199	5.2500	11M	1/7/2013	334	0.92	65.000000	2.3000	11:39:53 AM	2.3000	2.7132	2.4689	2.4481
FXTN 07-43	PIBD0713C438	8.7500	1.5Y	3/3/2013	389	1.07	1,445.000000	2.5100	11:57:36 AM	2.5107	2.7452	2.5088	2.4859
FXTN 05-66	PIBD0513C664	6.6250	1.5Y	3/13/2013	399	1.09					2.7558	2.5123	2.4886
FXTN 10-31	PIBD1013C316	12.7500	1.5Y	3/27/2013	413	1.13					2.7706	2.5173	2.4924
FXTN 10-32	PIBD1013E320	11.7500	1.5Y	5/15/2013	462	1.27					2.8224	2.5345	2.5056
FXTN 07-44	PIBD0713F446	9.6250	1.5Y	6/29/2013	507	1.39					2.8700	2.5504	2.5178
RTB 05-07	PIID0513G075	9.0000	1.5Y	7/31/2013	539	1.48					2.9039	2.5616	2.5264
FXTN 10-33	PIBD1013J337	11.0000	2Y	10/9/2013	609	1.67					2.9779	2.5863	2.5453
FXTN 07-45	PIBD0713K457	7.1250	2Y	11/2/2013	633	1.73					3.0033	2.5947	2.5518
FXTN 05-67 *	PIBD0514A673	6.2500	2Y	1/27/2014	719	1.97					3.0942	2.6250	2.5750
FXTN 10-34	PIBD1014C341	12.3750	2.5Y	3/25/2014	776	2.13					3.2603	2.8442	2.7888
FXTN 10-35	PIBD1014G356	12.7500	2.5Y	7/15/2014	888	2.43					3.5867	3.2750	3.2087
RTB 05-08	PIID0514I080	6.2500	3Y	9/24/2014	959	2.63	7.000000	3.5550	12:03:06 PM	3.5514	3.7936	3.5481	3.4750
FXTN 07-46	PIBD0714J466	6.5000	3Y	10/4/2014	969	2.65					3.8228	3.5865	3.5125
SPTB 10-03 *	SPTB1014J037	12.2500	3Y	10/14/2014	979	2.68					3.8519	3.6250	3.5500
FXTN 10-36	PIBD1015B367	12.3750	3.5Y	2/24/2015	1112	3.05					4.0320	3.8019	3.7127
FXTN 05-68	PIBD0515E685	6.3750	3.5Y	5/13/2015	1190	3.26	5.000000	3.8500	3:06:02 PM	3.8500	4.1377	3.9056	3.8081
FXTN 07-47	PIBD0715E477	8.3750	3.5Y	5/22/2015	1199	3.28	20.000000	4.0000	3:12:01 PM	4.0000	4.1499	3.9176	3.8191
FXTN 04-20	PIBD0415G203	4.8750	3.5Y	7/21/2015	1259	3.45					4.2311	3.9973	3.8926
RTB 05-09	PIID0515H097	5.8750	4Y	8/19/2015	1288	3.53	20.400000	4.1500	3:24:14 PM	4.2834	4.2704	4.0359	3.9280
FXTN 10-37	PIBD1015H370	11.8750	4Y	8/25/2015	1294	3.55					4.2785	4.0439	3.9354
FXTN 05-69	PIBD0515K697	4.6250	4Y	11/25/2015	1386	3.80					4.4031	4.1662	4.0479
FXTN 10-38	PIBD1015L384	10.1250	4Y	12/15/2015	1406	3.85					4.4302	4.1928	4.0724
FXTN 10-39	PIBD1016A393	9.2500	4Y	1/12/2016	1434	3.93					4.4681	4.2301	4.1066
FXTN 07-48 *	PIBD0716A488	7.0000	4Y	1/27/2016	1449	3.97	3.210000	4.1250	12:04:00 PM	4.1469	4.4885	4.2500	4.1250
RTB 05-10	PIID0516C107	6.0000	4.5Y	3/3/2016	1485	4.07	12.590000	4.5000	2:44:57 PM	4.4531	4.5341	4.2592	4.1342
FXTN 10-40	PIBD1016C407	7.5000	4.5Y	3/30/2016	1512	4.14					4.5684	4.2661	4.1411
FXTN 10-41	PIBD1016D416	7.0000	4.5Y	4/27/2016	1540	4.22					4.6039	4.2732	4.1482
FXTN 10-42	PIBD1016I420	9.1250	5Y	9/4/2016	1670	4.58					4.7689	4.3064	4.1814
RTB 07-01	PIID0716I018	7.0000	5Y	9/24/2016	1690	4.63					4.7943	4.3115	4.1865
FXTN 10-43 *	PIBD1016K436	6.2500	5Y	11/16/2016	1743	4.78					4.8615	4.3250	4.2000
FXTN 07-49	PIBD0717C493	7.0000	5.5Y	3/31/2017	1878	5.15	5.000000	4.4500	10:46:18 AM	4.4500	4.8912	4.3572	4.2552
FXTN 20-01	PIBD2017D011	14.3750	5.5Y	4/24/2017	1902	5.21					4.8965	4.3629	4.2650
RTB 07-02	PIID0717H026	6.6250	6Y	8/19/2017	2019	5.53	4.821000	5.2500	10:11:13 AM	5.2500	4.9223	4.3908	4.3128
FXTN 10-44	PIBD1017H447	7.7500	6Y	8/23/2017	2023	5.54					4.9232	4.3918	4.3144

Interpolated Bonds
February 07, 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 07-50	PIBD0717J502	5.3750	6Y	10/28/2017	2089	5.72	2.000000	4.5000	2:46:56 PM	4.5000	4.9377	4.4075	4.3414
FXTN 10-45	PIBD1018A451	5.8750	6Y	1/31/2018	2184	5.98					4.9586	4.4301	4.3802
FXTN 07-51	PIBD0718H511	5.0000	7Y	8/18/2018	2383	6.53	400.000000	4.5000	10:58:56 AM	4.5000	5.0024	4.4776	4.4616
FXTN 10-47 *	PIBD1018K478	8.8750	7Y	11/20/2018	2477	6.79					5.0231	4.5000	4.5000
FXTN 10-48	PIBD1019B485	7.8750	7.5Y	2/19/2019	2568	7.04					5.0368	4.5366	4.5365
FXTN 10-50	PIBD1020B508	7.7500	8.5Y	2/18/2020	2932	8.03	39.364326	4.8500	10:34:44 AM	4.8500	5.0918	4.6830	4.6823
RTB 10-01	PIID1020H015	7.2500	9Y	8/19/2020	3115	8.53	20.000000	4.9000	9:59:45 AM	4.9000	5.1194	4.7566	4.7557
FXTN 10-51	PIBD1020I510	6.1250	9Y	9/16/2020	3143	8.61	70.000000	4.9500	3:22:27 PM	4.9143	5.1237	4.7679	4.7669
FXTN 10-52	PIBD1020L525	5.8750	9Y	12/16/2020	3234	8.86	400.000000	4.9300	3:02:52 PM	4.9275	5.1374	4.8045	4.8034
RTB 10-02	PIID1021C027	7.3750	9.5Y	3/3/2021	3311	9.07	24.543000	4.9500	3:41:29 PM	5.0030	5.1490	4.8355	4.8342
FXTN 10-53	PIBD1021D531	6.5000	9.5Y	4/28/2021	3367	9.22	1,950.000000	4.9000	3:55:39 PM	4.9068	5.1575	4.8580	4.8567
RTB 10-03	PIID1021J039	5.7500	10Y	10/20/2021	3542	9.70	934.500000	4.9600	4:11:11 PM	4.9725	5.1839	4.9284	4.9268
FXTN 10-55	PIBD1021K551	5.7500	10Y	11/24/2021	3577	9.80	106.350500	5.0000	12:00:23 PM	4.9766	5.1892	4.9425	4.9408
FXTN 10-54 *	PIBD1022G545	6.3750	10Y	1/19/2022	3633	9.95	2,875.000000	4.9450	4:12:22 PM	4.9597	5.1977	4.9650	4.9633
FXTN 20-02	PIBD2022C021	15.0000	10.5Y	3/14/2022	3687	10.10					5.2084	4.9752	4.9735
FXTN 20-03	PIBD2022J033	12.7500	11Y	10/17/2022	3904	10.70					5.2515	5.0163	5.0146
FXTN 20-04	PIBD2023B048	13.0000	12Y	2/20/2023	4030	11.04					5.2765	5.0401	5.0385
FXTN 20-05	PIBD2023E054	11.8750	12Y	5/29/2023	4128	11.31					5.2960	5.0587	5.0571
FXTN 20-06	PIBD2023J068	11.3750	12Y	10/23/2023	4275	11.71					5.3252	5.0865	5.0849
FXTN 20-07	PIBD2024F075	12.3750	13Y	6/3/2024	4499	12.33					5.3697	5.1289	5.1274
FXTN 20-08	PIBD2024H086	12.8750	13Y	8/5/2024	4562	12.50					5.3822	5.1408	5.1393
FXTN 20-09	PIBD2024K091	13.7500	13Y	11/11/2024	4660	12.77					5.4016	5.1593	5.1579
FXTN 20-10	PIBD2025D103	12.1250	14Y	4/14/2025	4814	13.19					5.4322	5.1884	5.1871
FXTN 20-11	PIBD2025J116	12.1250	14Y	10/20/2025	5003	13.71					5.4698	5.2242	5.2229
FXTN 25-01	PIBD2525K015	18.2500	14Y	11/29/2025	5043	13.82					5.4777	5.2318	5.2305
FXTN 20-12	PIBD2026A122	10.2500	14Y	1/19/2026	5094	13.96					5.4878	5.2414	5.2401
RTB 15-01	PIID1526J019	6.2500	15Y	10/20/2026	5368	14.71	1,338.372000	5.4000	3:59:35 PM	5.3718	5.5422	5.2933	5.2921
FXTN 20-13	PIBD2026L139	8.0000	15Y	12/7/2026	5416	14.84					5.5518	5.3024	5.3012
FXTN 20-14	PIBD2027I140	8.6250	16Y	9/6/2027	5689	15.59	10.000000	5.5500	10:49:35 AM	5.5500	5.6060	5.3540	5.3529
FXTN 20-15	PIBD2028L151	9.5000	17Y	12/4/2028	6144	16.83					5.6964	5.4401	5.4392
FXTN 20-16	PIBD2030E166	8.7500	19Y	5/27/2030	6683	18.31					5.8034	5.5421	5.5413
FXTN 25-02	PIBD2530G029	12.5000	19Y	7/28/2030	6745	18.48					5.8157	5.5538	5.5531
FXTN 25-03	PIBD2531A032	11.2500	19Y	1/26/2031	6927	18.98					5.8519	5.5882	5.5876
FXTN 20-17	PIBD2031G171	8.0000	20Y	7/19/2031	7101	19.45	12,433.774000	5.6550	4:14:22 PM	5.6601	5.8864	5.6212	5.6205
FXTN 25-04	PIBD2531J042	9.3750	20Y	10/5/2031	7179	19.67					5.9019	5.6359	5.6353
FXTN 20-18 *	PIBD2032B183	5.8750	20Y	2/2/2032	7299	20.00	1,898.175300	5.5700	3:58:08 PM	5.6448	5.9258	5.6586	5.6581
FXTN 25-05	PIBD2532K057	8.5000	21Y	11/29/2032	7600	20.82					5.9678	5.7058	5.6876
FXTN 25-06	PIBD2534K062	9.2500	23Y	11/5/2034	8306	22.76					6.0665	5.8163	5.7569
FXTN 25-07	PIBD2535I071	8.0000	24Y	9/30/2035	8635	23.66	30.768783	5.6000	10:23:34 AM	5.7706	6.1125	5.8678	5.7892
FXTN 25-08	PIBD2535L086	8.1250	24Y	12/16/2035	8712	23.87	1,664.100000	5.7650	4:14:57 PM	5.7804	6.1232	5.8799	5.7967
FXTN 25-09 *	PIBD2536I097	7.6250	25Y	9/29/2036	9000	24.66	3.600000	5.8750	12:05:29 PM	5.8750	6.1635	5.9250	5.8250