

Interpolated Bonds
February 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
FXTN 05-65	PIBD0512B658	5.7500	<1M	2/21/2012	11	0.03	206.000000	2.3750	4:03:33 PM	2.3750	3.5475	3.4844	3.4844
FXTN 10-29	PIBD1012D291	13.0000	2M	4/25/2012	75	0.21					2.0394	1.8375	1.8375
FXTN 07-39	PIBD0712D395	11.5000	2M	4/28/2012	78	0.21					2.0421	1.8402	1.8402
RTB 05-06	PIID0512H067	7.1250	6M	8/1/2012	173	0.47	0.040000	3.2500	2:21:22 PM	3.2500	2.5223	2.1485	2.0584
FXTN 07-40	PIBD0712H408	11.3750	7M	8/18/2012	190	0.52					2.5721	2.1955	2.0985
RTB 03-07	PIID0312I070	5.2500	8M	9/24/2012	227	0.62					2.6111	2.2771	2.1826
FXTN 10-30	PIBD1012J302	12.1250	9M	10/17/2012	250	0.68					2.6354	2.3279	2.2348
FXTN 07-41	PIBD0712K413	10.5000	10M	11/17/2012	281	0.77					2.6680	2.3963	2.3053
FXTN 07-42	PIBD0713A421	9.0000	11M	1/5/2013	330	0.90					2.7197	2.5044	2.4166
FXTN 03-19	PIBD0313A199	5.2500	11M	1/7/2013	332	0.91	19.000000	2.4250	11:13:54 AM	2.4250	2.7218	2.5088	2.4212
FXTN 07-43	PIBD0713C438	8.7500	1.5Y	3/3/2013	387	1.06	1,270.690029	3.0000	3:42:27 PM	2.3133	2.7756	2.5785	2.4936
FXTN 05-66	PIBD0513C664	6.6250	1.5Y	3/13/2013	397	1.09	51.000000	2.3150	10:19:52 AM	2.3150	2.7844	2.5799	2.4953
FXTN 10-31	PIBD1013C316	12.7500	1.5Y	3/27/2013	411	1.13					2.7968	2.5819	2.4977
FXTN 10-32	PIBD1013E320	11.7500	1.5Y	5/15/2013	460	1.26					2.8401	2.5888	2.5061
FXTN 07-44	PIBD0713F446	9.6250	1.5Y	6/29/2013	505	1.38					2.8799	2.5951	2.5138
RTB 05-07	PIID0513G075	9.0000	1.5Y	7/31/2013	537	1.47	8.030000	3.0000	2:22:20 PM	3.3754	2.9082	2.5996	2.5193
FXTN 10-33	PIBD1013J337	11.0000	2Y	10/9/2013	607	1.66					2.9701	2.6095	2.5312
FXTN 07-45	PIBD0713K457	7.1250	2Y	11/2/2013	631	1.73	28.000000	3.2500	3:30:14 PM	3.2214	2.9913	2.6129	2.5353
FXTN 05-67 *	PIBD0514A673	6.2500	2Y	1/27/2014	717	1.96	3.159000	2.9000	11:31:35 AM	2.9000	3.0673	2.6250	2.5500
FXTN 10-34	PIBD1014C341	12.3750	2.5Y	3/25/2014	774	2.12					3.2358	2.8387	2.7692
FXTN 10-35	PIBD1014G356	12.7500	2.5Y	7/15/2014	886	2.43					3.5668	3.2587	3.2000
RTB 05-08	PIID0514I080	6.2500	3Y	9/24/2014	957	2.62	18.480000	3.6000	3:16:17 PM	3.8799	3.7767	3.5250	3.4731
FXTN 07-46	PIBD0714J466	6.5000	3Y	10/4/2014	967	2.65					3.8062	3.5625	3.5115
SPTB 10-03 *	SPTB1014J037	12.2500	3Y	10/14/2014	977	2.68					3.8358	3.6000	3.5500
FXTN 10-36	PIBD1015B367	12.3750	3.5Y	2/24/2015	1110	3.04					3.9731	3.7415	3.6308
FXTN 05-68	PIBD0515E685	6.3750	3.5Y	5/13/2015	1188	3.25					4.0537	3.8245	3.6782
FXTN 07-47	PIBD0715E477	8.3750	3.5Y	5/22/2015	1197	3.28	5.000000	3.9250	10:49:13 AM	3.9250	4.0630	3.8340	3.6837
FXTN 04-20	PIBD0415G203	4.8750	3.5Y	7/21/2015	1257	3.44					4.1249	3.8979	3.7201
RTB 05-09	PIID0515H097	5.8750	4Y	8/19/2015	1286	3.52	3.000000	4.3000	2:53:59 PM	4.3000	4.1549	3.9287	3.7377
FXTN 10-37	PIBD1015H370	11.8750	4Y	8/25/2015	1292	3.54					4.1611	3.9351	3.7414
FXTN 05-69	PIBD0515K697	4.6250	4Y	11/25/2015	1384	3.79					4.2561	4.0330	3.7973
FXTN 10-38	PIBD1015L384	10.1250	4Y	12/15/2015	1404	3.85					4.2767	4.0543	3.8094
FXTN 10-39	PIBD1016A393	9.2500	4Y	1/12/2016	1432	3.92					4.3057	4.0840	3.8264
FXTN 07-48 *	PIBD0716A488	7.0000	4Y	1/27/2016	1447	3.96	660.670000	3.8000	3:12:52 PM	3.8334	4.3212	4.1000	3.8355
RTB 05-10	PIID0516C107	6.0000	4.5Y	3/3/2016	1483	4.06	11.400000	4.4000	3:28:09 PM	4.3323	4.3796	4.1092	3.8695
FXTN 10-40	PIBD1016C407	7.5000	4.5Y	3/30/2016	1510	4.14					4.4234	4.1161	3.8950
FXTN 10-41	PIBD1016D416	7.0000	4.5Y	4/27/2016	1538	4.21					4.4688	4.1232	3.9214
FXTN 10-42	PIBD1016I420	9.1250	5Y	9/4/2016	1668	4.57	277.250000	4.1750	2:04:55 PM	4.1122	4.6797	4.1564	4.0441
RTB 07-01	PIID0716I018	7.0000	5Y	9/24/2016	1688	4.62	9.000000	4.1000	3:16:39 PM	4.1139	4.7121	4.1615	4.0629
FXTN 10-43 *	PIBD1016K436	6.2500	5Y	11/16/2016	1741	4.77	2.210000	4.2000	10:58:33 AM	4.2000	4.7981	4.1750	4.1129
FXTN 07-49	PIBD0717C493	7.0000	5.5Y	3/31/2017	1876	5.14	1.720000	4.5000	2:03:59 PM	4.5000	4.8250	4.2440	4.1841
FXTN 20-01	PIBD2017D011	14.3750	5.5Y	4/24/2017	1900	5.21	6.600000	4.5000	3:45:36 PM	4.5000	4.8297	4.2562	4.1968
RTB 07-02	PIID0717H026	6.6250	6Y	8/19/2017	2017	5.53					4.8530	4.3160	4.2585
FXTN 10-44	PIBD1017H447	7.7500	6Y	8/23/2017	2021	5.54					4.8538	4.3181	4.2606

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FXTN 07-50	PIBD0717J502	5.3750	6Y	10/28/2017	2087	5.72	0.370000	4.7250	2:03:26 PM	4.7250	4.8670	4.3518	4.2954
FXTN 10-45	PIBD1018A451	5.8750	6Y	1/31/2018	2182	5.98	350.425125	4.4250	3:14:51 PM	4.4271	4.8859	4.4003	4.3455
FXTN 07-51	PIBD0718H511	5.0000	7Y	8/18/2018	2381	6.52	400.000000	4.5000	4:06:10 PM	4.5000	4.9255	4.5020	4.4504
FXTN 10-47 *	PIBD1018K478	8.8750	7Y	11/20/2018	2475	6.78					4.9442	4.5500	4.5000
FXTN 10-48	PIBD1019B485	7.8750	7.5Y	2/19/2019	2566	7.03	55.359364	4.5000	2:00:48 PM	4.5000	4.9550	4.5781	4.5319
FXTN 10-50	PIBD1020B508	7.7500	8.5Y	2/18/2020	2930	8.03					4.9981	4.6906	4.6595
RTB 10-01	PIID1020H015	7.2500	9Y	8/19/2020	3113	8.53	354.500000	4.8000	3:35:17 PM	4.8003	5.0198	4.7471	4.7236
FXTN 10-51	PIBD1020I510	6.1250	9Y	9/16/2020	3141	8.61					5.0231	4.7558	4.7334
FXTN 10-52	PIBD1020L525	5.8750	9Y	12/16/2020	3232	8.85	269.990063	4.8400	3:14:01 PM	4.8410	5.0339	4.7839	4.7653
RTB 10-02	PIID1021C027	7.3750	9.5Y	3/3/2021	3309	9.07	754.100000	4.8500	3:15:53 PM	4.8382	5.0430	4.8077	4.7923
FXTN 10-53	PIBD1021D531	6.5000	9.5Y	4/28/2021	3365	9.22	2,905.000000	4.8700	3:18:33 PM	4.8688	5.0496	4.8250	4.8119
RTB 10-03	PIID1021J039	5.7500	10Y	10/20/2021	3540	9.70	3,365.504000	4.8950	4:02:06 PM	4.9093	5.0704	4.8790	4.8733
FXTN 10-55	PIBD1021K551	5.7500	10Y	11/24/2021	3575	9.79	1,670.950000	4.9050	4:05:49 PM	4.9013	5.0745	4.8899	4.8855
FXTN 10-54 *	PIBD1022G545	6.3750	10Y	1/19/2022	3631	9.95	4,595.000000	4.9050	4:06:18 PM	4.9035	5.0812	4.9072	4.9052
FXTN 20-02	PIBD2022C021	15.0000	10.5Y	3/14/2022	3685	10.10					5.0927	4.9163	4.9142
FXTN 20-03	PIBD2022J033	12.7500	11Y	10/17/2022	3902	10.69					5.1390	4.9529	4.9508
FXTN 20-04	PIBD2023B048	13.0000	12Y	2/20/2023	4028	11.04					5.1659	4.9742	4.9720
FXTN 20-05	PIBD2023E054	11.8750	12Y	5/29/2023	4126	11.30					5.1868	4.9908	4.9885
FXTN 20-06	PIBD2023J068	11.3750	12Y	10/23/2023	4273	11.71					5.2182	5.0156	5.0132
FXTN 20-07	PIBD2024F075	12.3750	13Y	6/3/2024	4497	12.32					5.2660	5.0535	5.0509
FXTN 20-08	PIBD2024H086	12.8750	13Y	8/5/2024	4560	12.49					5.2794	5.0641	5.0615
FXTN 20-09	PIBD2024K091	13.7500	13Y	11/11/2024	4658	12.76					5.3003	5.0807	5.0780
FXTN 20-10	PIBD2025D103	12.1250	14Y	4/14/2025	4812	13.18					5.3332	5.1067	5.1040
FXTN 20-11	PIBD2025J116	12.1250	14Y	10/20/2025	5001	13.70					5.3735	5.1386	5.1358
FXTN 25-01	PIBD2525K015	18.2500	14Y	11/29/2025	5041	13.81					5.3820	5.1454	5.1425
FXTN 20-12	PIBD2026A122	10.2500	14Y	1/19/2026	5092	13.95					5.3929	5.1540	5.1511
RTB 15-01	PIID1526J019	6.2500	15Y	10/20/2026	5366	14.70	1,190.190000	5.3150	4:11:03 PM	5.2807	5.4514	5.2003	5.1972
FXTN 20-13	PIBD2026L139	8.0000	15Y	12/7/2026	5414	14.83					5.4616	5.2084	5.2053
FXTN 20-14	PIBD2027I140	8.6250	16Y	9/6/2027	5687	15.58					5.5199	5.2545	5.2513
FXTN 20-15	PIBD2028L151	9.5000	17Y	12/4/2028	6142	16.83					5.6170	5.3314	5.3279
FXTN 20-16	PIBD2030E166	8.7500	19Y	5/27/2030	6681	18.30					5.7320	5.4225	5.4186
FXTN 25-02	PIBD2530G029	12.5000	19Y	7/28/2030	6743	18.47					5.7452	5.4329	5.4290
FXTN 25-03	PIBD2531A032	11.2500	19Y	1/26/2031	6925	18.97					5.7841	5.4637	5.4597
FXTN 20-17	PIBD2031G171	8.0000	20Y	7/19/2031	7099	19.45	8,260.371436	5.5050	3:42:36 PM	5.5234	5.8212	5.4931	5.4890
FXTN 25-04	PIBD2531J042	9.3750	20Y	10/5/2031	7177	19.66					5.8379	5.5063	5.5021
FXTN 20-18 *	PIBD2032B183	5.8750	20Y	2/2/2032	7297	19.99	538.490000	5.5000	4:13:05 PM	5.5052	5.8635	5.5265	5.5223
FXTN 25-05	PIBD2532K057	8.5000	21Y	11/29/2032	7598	20.82					5.8812	5.5705	5.5530
FXTN 25-06	PIBD2534K062	9.2500	23Y	11/5/2034	8304	22.75					5.9227	5.6736	5.6249
FXTN 25-07	PIBD2535I071	8.0000	24Y	9/30/2035	8633	23.65	1.245000	5.8000	2:47:08 PM	5.7598	5.9420	5.7217	5.6584
FXTN 25-08	PIBD2535L086	8.1250	24Y	12/16/2035	8710	23.86	1,838.520800	5.6000	4:09:14 PM	5.6106	5.9465	5.7329	5.6663
FXTN 25-09 *	PIBD2536I097	7.6250	25Y	9/29/2036	8998	24.65	134.000000	5.6400	3:33:29 PM	5.6956	5.9635	5.7750	5.6956