

Interpolated Bonds
February 21, 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 10-29	PIBD1012D291	13.0000	2M	4/25/2012	63	0.17					2.1948	2.0000	2.0000
FXTN 07-39	PIBD0712D395	11.5000	2M	4/28/2012	66	0.18					2.1945	2.0000	2.0000
RTB 05-06	PIID0512H067	7.1250	5M	8/1/2012	161	0.44	0.550000	3.0000	10:43:09 AM	3.0000	2.6279	2.4423	2.2682
FXTN 07-40	PIBD0712H408	11.3750	6M	8/18/2012	178	0.49					2.7339	2.5497	2.3334
RTB 03-07	PIID0312I070	5.2500	7M	9/24/2012	215	0.59	12.500000	3.1250	3:37:04 PM	3.1300	2.7967	2.6113	2.3787
FXTN 10-30	PIBD1012J302	12.1250	8M	10/17/2012	238	0.65					2.8231	2.6365	2.3996
FXTN 07-41	PIBD0712K413	10.5000	9M	11/17/2012	269	0.74					2.8587	2.6706	2.4278
FXTN 07-42	PIBD0713A421	9.0000	11M	1/5/2013	318	0.87					2.9149	2.7245	2.4723
FXTN 03-19	PIBD0313A199	5.2500	11M	1/7/2013	320	0.88					2.9172	2.7266	2.4742
FXTN 07-43	PIBD0713C438	8.7500	1.5Y	3/3/2013	375	1.03					2.9767	2.7823	2.5290
FXTN 05-66	PIBD0513C664	6.6250	1.5Y	3/13/2013	385	1.05					2.9848	2.7889	2.5426
FXTN 10-31	PIBD1013C316	12.7500	1.5Y	3/27/2013	399	1.09					2.9963	2.7981	2.5615
FXTN 10-32	PIBD1013E320	11.7500	1.5Y	5/15/2013	448	1.23					3.0363	2.8304	2.6277
FXTN 07-44	PIBD0713F446	9.6250	1.5Y	6/29/2013	493	1.35					3.0730	2.8601	2.6885
RTB 05-07	PIID0513G075	9.0000	1.5Y	7/31/2013	525	1.44	1.113849	2.4750	3:54:56 PM	3.7528	3.0992	2.8812	2.7317
FXTN 10-33	PIBD1013J337	11.0000	2Y	10/9/2013	595	1.63					3.1563	2.9274	2.8263
FXTN 07-45	PIBD0713K457	7.1250	2Y	11/2/2013	619	1.70					3.1759	2.9433	2.8588
FXTN 05-67 *	PIBD0514A673	6.2500	2Y	1/27/2014	705	1.93					3.2462	3.0000	2.9750
FXTN 10-34	PIBD1014C341	12.3750	2.5Y	3/25/2014	762	2.09					3.4051	3.1425	3.1002
FXTN 10-35	PIBD1014G356	12.7500	2.5Y	7/15/2014	874	2.39					3.7174	3.4225	3.3461
RTB 05-08	PIID0514I080	6.2500	3Y	9/24/2014	945	2.59	103.636000	3.7450	4:00:10 PM	3.5490	3.9154	3.6000	3.5021
FXTN 07-46	PIBD0714J466	6.5000	3Y	10/4/2014	955	2.62	1.846000	3.3750	2:38:14 PM	3.3750	3.9433	3.6250	3.5240
SPTB 10-03 *	SPTB1014J037	12.2500	3Y	10/14/2014	965	2.64					3.9712	3.6500	3.5460
FXTN 10-36	PIBD1015B367	12.3750	3.5Y	2/24/2015	1098	3.01					4.0764	3.7844	3.7028
FXTN 05-68	PIBD0515E685	6.3750	3.5Y	5/13/2015	1176	3.22	184.000000	3.6500	11:22:59 AM	3.6375	4.1381	3.8632	3.7947
FXTN 07-47	PIBD0715E477	8.3750	3.5Y	5/22/2015	1185	3.25					4.1452	3.8723	3.8053
FXTN 04-20	PIBD0415G203	4.8750	3.5Y	7/21/2015	1245	3.41					4.1927	3.9330	3.8760
RTB 05-09	PIID0515H097	5.8750	3.5Y	8/19/2015	1274	3.49	50.038000	4.5000	3:56:41 PM	4.2399	4.2157	3.9623	3.9102
FXTN 10-37	PIBD1015H370	11.8750	4Y	8/25/2015	1280	3.51					4.2204	3.9684	3.9173
FXTN 05-69	PIBD0515K697	4.6250	4Y	11/25/2015	1372	3.76					4.2932	4.0613	4.0257
FXTN 10-38	PIBD1015L384	10.1250	4Y	12/15/2015	1392	3.81					4.3090	4.0815	4.0493
FXTN 10-39	PIBD1016A393	9.2500	4Y	1/12/2016	1420	3.89					4.3312	4.1098	4.0823
FXTN 07-48 *	PIBD0716A488	7.0000	4Y	1/27/2016	1435	3.93					4.3431	4.1250	4.1000
RTB 05-10	PIID0516C107	6.0000	4.5Y	3/3/2016	1471	4.03	12.702386	3.8500	3:51:39 PM	4.3211	4.3908	4.1648	4.1490
FXTN 10-40	PIBD1016C407	7.5000	4.5Y	3/30/2016	1498	4.10					4.4266	4.1946	4.1857
FXTN 10-41	PIBD1016D416	7.0000	4.5Y	4/27/2016	1526	4.18					4.4637	4.2256	4.2238
FXTN 10-42	PIBD1016I420	9.1250	5Y	9/4/2016	1656	4.54					4.6360	4.3693	4.4007
RTB 07-01	PIID0716I018	7.0000	5Y	9/24/2016	1676	4.59					4.6625	4.3914	4.4279
FXTN 10-43 *	PIBD1016K436	6.2500	5Y	11/16/2016	1729	4.74					4.7327	4.4500	4.5000
FXTN 07-49	PIBD0717C493	7.0000	5.5Y	3/31/2017	1864	5.11					4.7629	4.4827	4.5164
FXTN 20-01	PIBD2017D011	14.3750	5.5Y	4/24/2017	1888	5.17					4.7683	4.4885	4.5193
RTB 07-02	PIID0717H026	6.6250	5.5Y	8/19/2017	2005	5.49	1.500000	4.6500	10:07:54 AM	4.6500	4.7945	4.5169	4.5335
FXTN 10-44	PIBD1017H447	7.7500	5.5Y	8/23/2017	2009	5.50					4.7953	4.5179	4.5339
FXTN 07-50	PIBD0717J502	5.3750	6Y	10/28/2017	2075	5.68					4.8101	4.5339	4.5419

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FXTN 10-45	PIBD1018A451	5.8750	6Y	1/31/2018	2170	5.95					4.8314	4.5569	4.5535
FXTN 07-51	PIBD0718H511	5.0000	6.5Y	8/18/2018	2369	6.49	10.550000	4.4850	11:13:02 AM	4.4853	4.8759	4.6052	4.5776
FXTN 10-47	PIBD1018K478	8.8750	7Y	11/20/2018	2463	6.75					4.8969	4.6279	4.5890
FXTN 10-48 *	PIBD1019B485	7.8750	7Y	2/19/2019	2554	7.00					4.9173	4.6500	4.6000
FXTN 10-50	PIBD1020B508	7.7500	8Y	2/18/2020	2918	7.99	3.000000	5.0000	3:40:26 PM	5.0000	4.9402	4.7231	4.6909
RTB 10-01	PIID1020H015	7.2500	8.5Y	8/19/2020	3101	8.50	1.550000	5.0000	3:10:33 PM	4.9515	4.9517	4.7599	4.7366
FXTN 10-51	PIBD1020I510	6.1250	9Y	9/16/2020	3129	8.57					4.9534	4.7655	4.7436
FXTN 10-52	PIBD1020L525	5.8750	9Y	12/16/2020	3220	8.82	10.397000	4.8100	3:50:39 PM	4.8191	4.9592	4.7838	4.7664
RTB 10-02	PIID1021C027	7.3750	9.5Y	3/3/2021	3297	9.03	1,258.123000	5.0500	3:10:40 PM	4.8328	4.9640	4.7992	4.7856
FXTN 10-53	PIBD1021D531	6.5000	9.5Y	4/28/2021	3353	9.19	1,154.860000	4.8500	2:04:51 PM	4.8448	4.9675	4.8105	4.7996
RTB 10-03	PIID1021J039	5.7500	10Y	10/20/2021	3528	9.67	1,212.010000	5.1000	3:25:07 PM	4.8681	4.9785	4.8456	4.8433
FXTN 10-55	PIBD1021K551	5.7500	10Y	11/24/2021	3563	9.76	530.700000	4.8625	12:01:55 PM	4.8692	4.9807	4.8527	4.8520
FXTN 10-54 *	PIBD1022G545	6.3750	10Y	1/19/2022	3619	9.92	1,803.000000	4.9750	2:28:58 PM	4.8637	4.9842	4.8639	4.8660
FXTN 20-02	PIBD2022C021	15.0000	10.5Y	3/14/2022	3673	10.06					4.9991	4.8714	4.8743
FXTN 20-03	PIBD2022J033	12.7500	11Y	10/17/2022	3890	10.66					5.0589	4.9013	4.9075
FXTN 20-04	PIBD2023B048	13.0000	11Y	2/20/2023	4016	11.00					5.0936	4.9187	4.9268
FXTN 20-05	PIBD2023E054	11.8750	12Y	5/29/2023	4114	11.27					5.1206	4.9322	4.9418
FXTN 20-06	PIBD2023J068	11.3750	12Y	10/23/2023	4261	11.67					5.1611	4.9525	4.9643
FXTN 20-07	PIBD2024F075	12.3750	13Y	6/3/2024	4485	12.29					5.2228	4.9835	4.9985
FXTN 20-08	PIBD2024H086	12.8750	13Y	8/5/2024	4548	12.46					5.2402	4.9922	5.0082
FXTN 20-09	PIBD2024K091	13.7500	13Y	11/11/2024	4646	12.73					5.2672	5.0057	5.0232
FXTN 20-10	PIBD2025D103	12.1250	14Y	4/14/2025	4800	13.15					5.3096	5.0270	5.0467
FXTN 20-11	PIBD2025J116	12.1250	14Y	10/20/2025	4989	13.67					5.3617	5.0531	5.0757
FXTN 25-01	PIBD2525K015	18.2500	14Y	11/29/2025	5029	13.78					5.3727	5.0586	5.0818
FXTN 20-12	PIBD2026A122	10.2500	14Y	1/19/2026	5080	13.92					5.3867	5.0656	5.0896
RTB 15-01	PIID1526J019	6.2500	15Y	10/20/2026	5354	14.67	2,201.017000	5.2550	4:13:15 PM	5.1636	5.4622	5.1035	5.1315
FXTN 20-13	PIBD2026L139	8.0000	15Y	12/7/2026	5402	14.80					5.4755	5.1101	5.1389
FXTN 20-14	PIBD2027I140	8.6250	16Y	9/6/2027	5675	15.55					5.5507	5.1478	5.1806
FXTN 20-15	PIBD2028L151	9.5000	17Y	12/4/2028	6130	16.79					5.6760	5.2106	5.2503
FXTN 20-16	PIBD2030E166	8.7500	19Y	5/27/2030	6669	18.27	98.000000	5.3000	9:46:48 AM	5.3025	5.8245	5.2850	5.3327
FXTN 25-02	PIBD2530G029	12.5000	19Y	7/28/2030	6731	18.44					5.8416	5.2936	5.3422
FXTN 25-03	PIBD2531A032	11.2500	19Y	1/26/2031	6913	18.94					5.8917	5.3187	5.3701
FXTN 20-17	PIBD2031G171	8.0000	20Y	7/19/2031	7087	19.42	12,488.672000	5.6150	3:52:42 PM	5.4270	5.9397	5.3427	5.3967
FXTN 25-04	PIBD2531J042	9.3750	20Y	10/5/2031	7165	19.63					5.9612	5.3535	5.4086
FXTN 20-18 *	PIBD2032B183	5.8750	20Y	2/2/2032	7285	19.96	410.742500	5.4000	4:09:34 PM	5.4275	5.9942	5.3701	5.4270
FXTN 25-05	PIBD2532K057	8.5000	21Y	11/29/2032	7586	20.78					6.0164	5.4034	5.4499
FXTN 25-06	PIBD2534K062	9.2500	23Y	11/5/2034	8292	22.72					6.0682	5.4817	5.5035
FXTN 25-07	PIBD2535I071	8.0000	24Y	9/30/2035	8621	23.62	1.601900	5.6250	11:27:49 AM	5.6422	6.0924	5.5182	5.5285
FXTN 25-08	PIBD2535L086	8.1250	24Y	12/16/2035	8698	23.83	2,320.258000	5.9300	3:50:38 PM	5.5304	6.0981	5.5267	5.5343
FXTN 25-09 *	PIBD2536I097	7.6250	25Y	9/29/2036	8986	24.62	1,940.000000	5.5500	4:06:03 PM	5.5562	6.1192	5.5586	5.5562