

Interpolated Bonds
March 13, 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	1M	4/25/2012	42	0.12					2.3511	2.1750	2.1650
FXTN 07-39	PIBD0712D395	11.5000	2M	4/28/2012	45	0.12					2.3517	2.1750	2.1650
RTB 05-06	PIID0512H067	7.1250	5M	8/1/2012	140	0.38					2.4477	2.2750	2.2575
FXTN 07-40	PIBD0712H408	11.3750	5M	8/18/2012	157	0.43					2.4777	2.3097	2.2896
RTB 03-07	PIID0312I070	5.2500	7M	9/24/2012	194	0.53	1.210000	3.5000	2:21:04 PM	3.5000	2.5497	2.3899	2.3649
FXTN 10-30	PIBD1012J302	12.1250	7M	10/17/2012	217	0.59					2.6208	2.4583	2.4333
FXTN 07-41	PIBD0712K413	10.5000	8M	11/17/2012	248	0.68					2.7166	2.5506	2.5256
FXTN 07-42	PIBD0713A421	9.0000	10M	1/5/2013	297	0.81					2.8680	2.6964	2.6714
FXTN 03-19	PIBD0313A199	5.2500	10M	1/7/2013	299	0.82					2.8742	2.7024	2.6774
FXTN 07-43	PIBD0713C438	8.7500	1Y	3/3/2013	354	0.97					3.0442	2.8661	2.8411
FXTN 05-66	PIBD0513C664	6.6250	1Y	3/13/2013	364	1.00					3.0613	2.8755	2.8505
FXTN 10-31	PIBD1013C316	12.7500	1.5Y	3/27/2013	378	1.04					3.0771	2.8766	2.8516
FXTN 10-32	PIBD1013E320	11.7500	1.5Y	5/15/2013	427	1.17					3.1322	2.8804	2.8554
FXTN 07-44	PIBD0713F446	9.6250	1.5Y	6/29/2013	472	1.29					3.1828	2.8838	2.8588
RTB 05-07	PIID0513G075	9.0000	1.5Y	7/31/2013	504	1.38	1.000000	4.0000	10:34:56 AM	4.0000	3.2188	2.8862	2.8612
FXTN 10-33	PIBD1013J337	11.0000	2Y	10/9/2013	574	1.57					3.2975	2.8916	2.8666
FXTN 07-45	PIBD0713K457	7.1250	2Y	11/2/2013	598	1.64					3.3245	2.8934	2.8684
FXTN 05-67 *	PIBD0514A673	6.2500	2Y	1/27/2014	684	1.87	7.100000	3.2500	3:08:14 PM	2.9606	3.4212	2.9000	2.8750
FXTN 10-34	PIBD1014C341	12.3750	2.5Y	3/25/2014	741	2.03					3.4984	2.9870	2.9584
FXTN 10-35	PIBD1014G356	12.7500	2.5Y	7/15/2014	853	2.34					3.6502	3.1580	3.1223
RTB 05-08	PIID0514I080	6.2500	3Y	9/24/2014	924	2.53	4.600000	3.7000	3:59:18 PM	3.7000	3.7465	3.2664	3.2261
FXTN 07-46	PIBD0714J466	6.5000	3Y	10/4/2014	934	2.56	23.000000	3.5000	11:39:18 AM	3.5000	3.7600	3.2817	3.2408
SPTB 10-03	SPTB1014J037	12.2500	3Y	10/14/2014	944	2.59					3.7736	3.2969	3.2554
FXTN 10-36 *	PIBD1015B367	12.3750	3Y	2/24/2015	1077	2.95					3.9538	3.5000	3.4500
FXTN 05-68	PIBD0515E685	6.3750	3.5Y	5/13/2015	1155	3.16					4.0942	3.6307	3.5807
FXTN 07-47	PIBD0715E477	8.3750	3.5Y	5/22/2015	1164	3.19					4.1104	3.6458	3.5958
FXTN 04-20	PIBD0415G203	4.8750	3.5Y	7/21/2015	1224	3.35					4.2183	3.7463	3.6963
RTB 05-09	PIID0515H097	5.8750	3.5Y	8/19/2015	1253	3.43	2.900000	4.5000	3:30:04 PM	4.3515	4.2705	3.7949	3.7449
FXTN 10-37	PIBD1015H370	11.8750	3.5Y	8/25/2015	1259	3.45					4.2813	3.8050	3.7550
FXTN 05-69	PIBD0515K697	4.6250	4Y	11/25/2015	1351	3.70					4.4469	3.9591	3.9091
FXTN 10-38	PIBD1015L384	10.1250	4Y	12/15/2015	1371	3.76					4.4829	3.9926	3.9426
FXTN 10-39	PIBD1016A393	9.2500	4Y	1/12/2016	1399	3.83					4.5332	4.0395	3.9895
FXTN 07-48	PIBD0716A488	7.0000	4Y	1/27/2016	1414	3.87	3.500000	4.2000	3:08:43 PM	4.2000	4.5602	4.0647	4.0147
RTB 05-10 *	PIID0516C107	6.0000	4Y	3/3/2016	1450	3.97	1.600000	4.5000	3:50:36 PM	4.4450	4.6250	4.1250	4.0750
FXTN 10-40	PIBD1016C407	7.5000	4.5Y	3/30/2016	1477	4.05					4.6473	4.1376	4.0844
FXTN 10-41	PIBD1016D416	7.0000	4.5Y	4/27/2016	1505	4.12					4.6705	4.1506	4.0942
FXTN 10-42	PIBD1016I420	9.1250	4.5Y	9/4/2016	1635	4.48	5.003000	4.3500	3:53:32 PM	4.3500	4.7781	4.2110	4.1395
RTB 07-01	PIID0716I018	7.0000	5Y	9/24/2016	1655	4.53	1.067000	4.3750	3:15:59 PM	4.3750	4.7946	4.2203	4.1465
FXTN 10-43 *	PIBD1016K436	6.2500	5Y	11/16/2016	1708	4.68					4.8385	4.2450	4.1650
FXTN 07-49	PIBD0717C493	7.0000	5.5Y	3/31/2017	1843	5.05					4.8293	4.2908	4.2075
FXTN 20-01	PIBD2017D011	14.3750	5.5Y	4/24/2017	1867	5.12					4.8277	4.2990	4.2151
RTB 07-02	PIID0717H026	6.6250	5.5Y	8/19/2017	1984	5.44					4.8198	4.3387	4.2520
FXTN 10-44	PIBD1017H447	7.7500	5.5Y	8/23/2017	1988	5.45					4.8195	4.3400	4.2532
FXTN 07-50	PIBD0717J502	5.3750	6Y	10/28/2017	2054	5.63	17.170000	4.5000	11:15:36 AM	4.5000	4.8151	4.3624	4.2740

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FXTN 10-45	PIBD1018A451	5.8750	6Y	1/31/2018	2149	5.89					4.8087	4.3947	4.3040
FXTN 07-51	PIBD0718H511	5.0000	6.5Y	8/18/2018	2348	6.43	42.000000	4.6500	4:00:42 PM	4.6786	4.7952	4.4622	4.3667
FXTN 10-47	PIBD1018K478	8.8750	7Y	11/20/2018	2442	6.69					4.7888	4.4941	4.3963
FXTN 10-48 *	PIBD1019B485	7.8750	7Y	2/19/2019	2533	6.94					4.7827	4.5250	4.4250
FXTN 10-50	PIBD1020B508	7.7500	8Y	2/18/2020	2897	7.94					5.0282	4.7047	4.6439
RTB 10-01	PIID1020H015	7.2500	8.5Y	8/19/2020	3080	8.44					5.1517	4.7951	4.7540
FXTN 10-51	PIBD1020I510	6.1250	9Y	9/16/2020	3108	8.52					5.1706	4.8089	4.7709
FXTN 10-52	PIBD1020L525	5.8750	9Y	12/16/2020	3199	8.76	4.250000	5.3000	3:07:01 PM	5.3000	5.2319	4.8538	4.8256
RTB 10-02	PIID1021C027	7.3750	9Y	3/3/2021	3276	8.98	2,200.800000	5.0500	3:05:48 PM	5.0508	5.2839	4.8919	4.8719
FXTN 10-53	PIBD1021D531	6.5000	9.5Y	4/28/2021	3332	9.13					5.3216	4.9195	4.9056
RTB 10-03	PIID1021J039	5.7500	10Y	10/20/2021	3507	9.61	951.000000	5.0600	3:05:43 PM	5.0608	5.4397	5.0059	5.0108
FXTN 10-55	PIBD1021K551	5.7500	10Y	11/24/2021	3542	9.70	528.570000	5.2500	2:40:49 PM	5.1648	5.4633	5.0232	5.0319
FXTN 10-54	PIBD1022G545	6.3750	10Y	1/19/2022	3598	9.86	0.937000	5.2250	3:51:45 PM	5.2250	5.5011	5.0508	5.0656
FXTN 20-02 *	PIBD2022C021	15.0000	10Y	3/14/2022	3652	10.01					5.5375	5.0775	5.0981
FXTN 20-03	PIBD2022J033	12.7500	11Y	10/17/2022	3869	10.60					5.5559	5.1115	5.1311
FXTN 20-04	PIBD2023B048	13.0000	11Y	2/20/2023	3995	10.95					5.5665	5.1312	5.1504
FXTN 20-05	PIBD2023E054	11.8750	12Y	5/29/2023	4093	11.21					5.5748	5.1466	5.1653
FXTN 20-06	PIBD2023J068	11.3750	12Y	10/23/2023	4240	11.62					5.5873	5.1696	5.1877
FXTN 20-07	PIBD2024F075	12.3750	13Y	6/3/2024	4464	12.23					5.6063	5.2047	5.2219
FXTN 20-08	PIBD2024H086	12.8750	13Y	8/5/2024	4527	12.40					5.6116	5.2145	5.2315
FXTN 20-09	PIBD2024K091	13.7500	13Y	11/11/2024	4625	12.67					5.6199	5.2299	5.2464
FXTN 20-10	PIBD2025D103	12.1250	14Y	4/14/2025	4779	13.09					5.6329	5.2540	5.2699
FXTN 20-11	PIBD2025J116	12.1250	14Y	10/20/2025	4968	13.61					5.6489	5.2836	5.2987
FXTN 25-01	PIBD2525K015	18.2500	14Y	11/29/2025	5008	13.72					5.6523	5.2899	5.3048
FXTN 20-12	PIBD2026A122	10.2500	14Y	1/19/2026	5059	13.86					5.6566	5.2979	5.3126
RTB 15-01	PIID1526J019	6.2500	15Y	10/20/2026	5333	14.61	128.860000	5.4999	3:10:13 PM	5.2721	5.6798	5.3408	5.3544
FXTN 20-13	PIBD2026L139	8.0000	15Y	12/7/2026	5381	14.74					5.6839	5.3483	5.3617
RTB 15-02	PIID1527C023	5.3750	15Y	3/1/2027	5465	14.97	1,889.137000	5.3552	3:36:56 PM	5.3744	5.6910	5.3615	5.3745
FXTN 20-14	PIBD2027I140	8.6250	16Y	9/6/2027	5654	15.49					5.7070	5.3911	5.4033
FXTN 20-15	PIBD2028L151	9.5000	17Y	12/4/2028	6109	16.74					5.7455	5.4623	5.4727
FXTN 20-16	PIBD2030E166	8.7500	19Y	5/27/2030	6648	18.21					5.7912	5.5467	5.5549
FXTN 25-02	PIBD2530G029	12.5000	19Y	7/28/2030	6710	18.38					5.7964	5.5564	5.5644
FXTN 25-03	PIBD2531A032	11.2500	19Y	1/26/2031	6892	18.88					5.8118	5.5850	5.5921
FXTN 20-17	PIBD2031G171	8.0000	20Y	7/19/2031	7066	19.36	6,279.819513	5.7050	4:10:09 PM	5.6509	5.8266	5.6122	5.6186
FXTN 25-04	PIBD2531J042	9.3750	20Y	10/5/2031	7144	19.57					5.8332	5.6244	5.6305
FXTN 20-18	PIBD2032B183	5.8750	20Y	2/2/2032	7264	19.90	1,774.200000	5.6500	3:46:46 PM	5.6500	5.8433	5.6432	5.6488
RTB 20-01 *	PIID2032C014	5.8750	20Y	3/1/2032	7292	19.98	5,781.589000	5.6700	4:06:19 PM	5.6573	5.8457	5.6476	5.6531
FXTN 25-05	PIBD2532K057	8.5000	21Y	11/29/2032	7565	20.73					5.9219	5.7296	5.7415
FXTN 25-06	PIBD2534K062	9.2500	23Y	11/5/2034	8271	22.66					6.1189	5.9416	5.9702
FXTN 25-07	PIBD2535I071	8.0000	24Y	9/30/2035	8600	23.56					6.2107	6.0404	6.0768
FXTN 25-08	PIBD2535L086	8.1250	24Y	12/16/2035	8677	23.77	264.173000	5.9250	4:06:13 PM	5.9064	6.2321	6.0635	6.1017
FXTN 25-09 *	PIBD2536I097	7.6250	25Y	9/29/2036	8965	24.56	17.000000	5.9000	2:35:39 PM	5.9210	6.3125	6.1500	6.1950