

Interpolated Bonds
March 26, 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	29	0.08					2.8422	2.7000	2.6920
FXTN 07-39	PIBD0712D395	11.5000	1M	4/28/2012	32	0.09					2.7181	2.5607	2.5519
RTB 05-06	PIID0512H067	7.1250	4M	8/1/2012	127	0.35					2.5590	2.3750	2.3708
FXTN 07-40	PIBD0712H408	11.3750	5M	8/18/2012	144	0.39					2.5587	2.3750	2.3688
RTB 03-07	PIID0312I070	5.2500	6M	9/24/2012	181	0.50					2.5748	2.3908	2.3804
FXTN 10-30	PIBD1012J302	12.1250	7M	10/17/2012	204	0.56					2.6516	2.4635	2.4512
FXTN 07-41	PIBD0712K413	10.5000	8M	11/17/2012	235	0.64					2.7552	2.5614	2.5465
FXTN 07-42	PIBD0713A421	9.0000	10M	1/5/2013	284	0.78					2.9189	2.7162	2.6973
FXTN 03-19	PIBD0313A199	5.2500	10M	1/7/2013	286	0.78	15.500000	3.1250	2:50:55 PM	3.0645	2.9256	2.7225	2.7035
FXTN 07-43	PIBD0713C438	8.7500	11M	3/3/2013	341	0.93	30.000000	2.8750	11:00:15 AM	2.8750	3.1094	2.8963	2.8727
FXTN 05-66	PIBD0513C664	6.6250	1Y	3/13/2013	351	0.96					3.1428	2.9279	2.9035
FXTN 10-31	PIBD1013C316	12.7500	1Y	3/27/2013	365	1.00					3.1720	2.9533	2.9264
FXTN 10-32	PIBD1013E320	11.7500	1.5Y	5/15/2013	414	1.13					3.2132	2.9765	2.9364
FXTN 07-44	PIBD0713F446	9.6250	1.5Y	6/29/2013	459	1.26					3.2510	2.9978	2.9455
RTB 05-07	PIID0513G075	9.0000	1.5Y	7/31/2013	491	1.35	40.700000	2.8750	12:03:03 PM	2.8814	3.2779	3.0129	2.9520
FXTN 10-33	PIBD1013J337	11.0000	2Y	10/9/2013	561	1.54					3.3367	3.0460	2.9661
FXTN 07-45	PIBD0713K457	7.1250	2Y	11/2/2013	585	1.60					3.3568	3.0574	2.9710
FXTN 05-67	PIBD0514A673	6.2500	2Y	1/27/2014	671	1.84	60.000000	3.0000	12:05:15 PM	3.0000	3.4290	3.0980	2.9884
FXTN 10-34 *	PIBD1014C341	12.3750	2Y	3/25/2014	728	1.99					3.4769	3.1250	3.0000
FXTN 10-35	PIBD1014G356	12.7500	2.5Y	7/15/2014	840	2.30					3.6468	3.2917	3.1983
RTB 05-08	PIID0514I080	6.2500	2.5Y	9/24/2014	911	2.50					3.7545	3.3973	3.3241
FXTN 07-46	PIBD0714J466	6.5000	3Y	10/4/2014	921	2.52					3.7696	3.4122	3.3418
SPTB 10-03	SPTB1014J037	12.2500	3Y	10/14/2014	931	2.55					3.7848	3.4271	3.3595
FXTN 10-36 *	PIBD1015B367	12.3750	3Y	2/24/2015	1064	2.92					3.9865	3.6250	3.5950
FXTN 05-68	PIBD0515E685	6.3750	3.5Y	5/13/2015	1142	3.13					4.1615	3.7766	3.7466
FXTN 07-47	PIBD0715E477	8.3750	3.5Y	5/22/2015	1151	3.15					4.1817	3.7941	3.7641
FXTN 04-20	PIBD0415G203	4.8750	3.5Y	7/21/2015	1211	3.32					4.3162	3.9107	3.8807
RTB 05-09	PIID0515H097	5.8750	3.5Y	8/19/2015	1240	3.40	3.800000	4.5500	3:43:42 PM	4.5106	4.3813	3.9671	3.9371
FXTN 10-37	PIBD1015H370	11.8750	3.5Y	8/25/2015	1246	3.41					4.3947	3.9788	3.9488
FXTN 05-69	PIBD0515K697	4.6250	4Y	11/25/2015	1338	3.67					4.6010	4.1576	4.1276
FXTN 10-38	PIBD1015L384	10.1250	4Y	12/15/2015	1358	3.72					4.6459	4.1964	4.1664
FXTN 10-39	PIBD1016A393	9.2500	4Y	1/12/2016	1386	3.80					4.7087	4.2509	4.2209
FXTN 07-48	PIBD0716A488	7.0000	4Y	1/27/2016	1401	3.84	5.000000	4.4000	2:19:48 PM	4.4000	4.7423	4.2800	4.2500
RTB 05-10 *	PIID0516C107	6.0000	4Y	3/3/2016	1437	3.94	3.956000	4.9000	3:05:48 PM	4.5502	4.8231	4.3500	4.3200
FXTN 10-40	PIBD1016C407	7.5000	4.5Y	3/30/2016	1464	4.01					4.8257	4.3762	4.3493
FXTN 10-41	PIBD1016D416	7.0000	4.5Y	4/27/2016	1492	4.09					4.8284	4.4033	4.3797
FXTN 10-42	PIBD1016I420	9.1250	4.5Y	9/4/2016	1622	4.44					4.8410	4.5293	4.5208
RTB 07-01	PIID0716I018	7.0000	4.5Y	9/24/2016	1642	4.50					4.8429	4.5486	4.5425
FXTN 10-43 *	PIBD1016K436	6.2500	5Y	11/16/2016	1695	4.64					4.8481	4.6000	4.6000
FXTN 07-49	PIBD0717C493	7.0000	5.5Y	3/31/2017	1830	5.01					4.8950	4.6000	4.6000
FXTN 20-01	PIBD2017D011	14.3750	5.5Y	4/24/2017	1854	5.08					4.9033	4.6000	4.6000
RTB 07-02	PIID0717H026	6.6250	5.5Y	8/19/2017	1971	5.40					4.9439	4.6000	4.6000
FXTN 10-44	PIBD1017H447	7.7500	5.5Y	8/23/2017	1975	5.41					4.9453	4.6000	4.6000
FXTN 07-50	PIBD0717J502	5.3750	6Y	10/28/2017	2041	5.59					4.9682	4.6000	4.6000

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FXTN 10-45	PIBD1018A451	5.8750	6Y	1/31/2018	2136	5.85					5.0012	4.6000	4.6000
FXTN 07-51	PIBD0718H511	5.0000	6.5Y	8/18/2018	2335	6.40	140.000000	5.0150	12:02:12 PM	5.0150	5.0704	4.6000	4.6000
FXTN 10-47	PIBD1018K478	8.8750	7Y	11/20/2018	2429	6.65					5.1030	4.6000	4.6000
FXTN 10-48 *	PIBD1019B485	7.8750	7Y	2/19/2019	2520	6.90	200.000000	4.6000	11:18:38 AM	4.6000	5.1346	4.6000	4.6000
FXTN 10-50	PIBD1020B508	7.7500	8Y	2/18/2020	2884	7.90					5.4436	4.8602	4.8602
RTB 10-01	PIID1020H015	7.2500	8.5Y	8/19/2020	3067	8.40					5.5990	4.9911	4.9911
FXTN 10-51	PIBD1020I510	6.1250	8.5Y	9/16/2020	3095	8.48					5.6228	5.0111	5.0111
FXTN 10-52	PIBD1020L525	5.8750	9Y	12/16/2020	3186	8.73	1.925000	6.0000	3:54:47 PM	6.0000	5.7000	5.0761	5.0761
RTB 10-02	PIID1021C027	7.3750	9Y	3/3/2021	3263	8.94	0.900000	5.5000	2:53:48 PM	5.5000	5.7654	5.1312	5.1312
FXTN 10-53	PIBD1021D531	6.5000	9.5Y	4/28/2021	3319	9.09					5.8129	5.1712	5.1712
RTB 10-03	PIID1021J039	5.7500	10Y	10/20/2021	3494	9.57					5.9615	5.2963	5.2963
FXTN 10-55	PIBD1021K551	5.7500	10Y	11/24/2021	3529	9.67	107.826000	5.4000	11:56:24 AM	5.4000	5.9912	5.3214	5.3214
FXTN 10-54	PIBD1022G545	6.3750	10Y	1/19/2022	3585	9.82					6.0388	5.3614	5.3614
FXTN 20-02 *	PIBD2022C021	15.0000	10Y	3/14/2022	3639	9.97					6.0846	5.4000	5.4000
FXTN 20-03	PIBD2022J033	12.7500	11Y	10/17/2022	3856	10.56					6.0893	5.4284	5.4288
FXTN 20-04	PIBD2023B048	13.0000	11Y	2/20/2023	3982	10.91					6.0920	5.4449	5.4455
FXTN 20-05	PIBD2023E054	11.8750	12Y	5/29/2023	4080	11.18					6.0941	5.4578	5.4585
FXTN 20-06	PIBD2023J068	11.3750	12Y	10/23/2023	4227	11.58					6.0972	5.4770	5.4780
FXTN 20-07	PIBD2024F075	12.3750	13Y	6/3/2024	4451	12.19					6.1020	5.5064	5.5077
FXTN 20-08	PIBD2024H086	12.8750	13Y	8/5/2024	4514	12.37					6.1034	5.5146	5.5161
FXTN 20-09	PIBD2024K091	13.7500	13Y	11/11/2024	4612	12.64					6.1055	5.5274	5.5291
FXTN 20-10	PIBD2025D103	12.1250	14Y	4/14/2025	4766	13.06					6.1088	5.5476	5.5495
FXTN 20-11	PIBD2025J116	12.1250	14Y	10/20/2025	4955	13.58					6.1128	5.5724	5.5746
FXTN 25-01	PIBD2525K015	18.2500	14Y	11/29/2025	4995	13.68					6.1137	5.5776	5.5799
FXTN 20-12	PIBD2026A122	10.2500	14Y	1/19/2026	5046	13.82					6.1148	5.5843	5.5867
RTB 15-01	PIID1526J019	6.2500	15Y	10/20/2026	5320	14.58	34.100000	5.8750	3:44:02 PM	5.8809	6.1207	5.6202	5.6230
FXTN 20-13	PIBD2026L139	8.0000	15Y	12/7/2026	5368	14.71					6.1217	5.6265	5.6294
RTB 15-02	PIID1527C023	5.3750	15Y	3/1/2027	5452	14.94	31.015000	5.3600	3:59:52 PM	5.3845	6.1235	5.6375	5.6406
FXTN 20-14	PIBD2027I140	8.6250	16Y	9/6/2027	5641	15.45					6.1276	5.6622	5.6656
FXTN 20-15	PIBD2028L151	9.5000	17Y	12/4/2028	6096	16.70					6.1373	5.7218	5.7260
FXTN 20-16	PIBD2030E166	8.7500	19Y	5/27/2030	6635	18.18	3.706458	5.4750	9:53:58 AM	5.4750	6.1489	5.7924	5.7975
FXTN 25-02	PIBD2530G029	12.5000	19Y	7/28/2030	6697	18.35					6.1502	5.8005	5.8057
FXTN 25-03	PIBD2531A032	11.2500	19Y	1/26/2031	6879	18.85					6.1541	5.8244	5.8299
FXTN 20-17	PIBD2031G171	8.0000	20Y	7/19/2031	7053	19.32	1,742.000000	6.0250	3:51:29 PM	5.8849	6.1578	5.8472	5.8530
FXTN 25-04	PIBD2531J042	9.3750	20Y	10/5/2031	7131	19.54					6.1595	5.8574	5.8633
FXTN 20-18	PIBD2032B183	5.8750	20Y	2/2/2032	7251	19.87					6.1621	5.8731	5.8792
RTB 20-01 *	PIID2032C014	5.8750	20Y	3/1/2032	7279	19.94	160.006547	5.8575	3:58:41 PM	5.8622	6.1627	5.8768	5.8830
FXTN 25-05	PIBD2532K057	8.5000	21Y	11/29/2032	7552	20.69					6.2676	5.9989	5.9411
FXTN 25-06	PIBD2534K062	9.2500	23Y	11/5/2034	8258	22.62					6.5390	6.3146	6.0913
FXTN 25-07	PIBD2535I071	8.0000	24Y	9/30/2035	8587	23.53	104.200000	6.2500	3:03:48 PM	6.2500	6.6655	6.4618	6.1613
FXTN 25-08	PIBD2535L086	8.1250	24Y	12/16/2035	8664	23.74	1.000000	6.3500	10:32:14 AM	6.3500	6.6951	6.4962	6.1777
FXTN 25-09 *	PIBD2536I097	7.6250	25Y	9/29/2036	8952	24.53	55.600000	6.2000	3:40:48 PM	6.2390	6.8058	6.6250	6.2390