

Interpolated Bonds
March 05, 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	50	0.14					2.2294	2.0417	2.0417
FXTN 07-39	PIBD0712D395	11.5000	2M	4/28/2012	53	0.15					2.2329	2.0452	2.0452
RTB 05-06	PIID0512H067	7.1250	5M	8/1/2012	148	0.41	2.754000	2.5000	2:50:28 PM	2.5000	2.4088	2.2167	2.2167
FXTN 07-40	PIBD0712H408	11.3750	5M	8/18/2012	165	0.45					2.4509	2.2571	2.2571
RTB 03-07	PIID0312I070	5.2500	7M	9/24/2012	202	0.55	3.100000	3.2500	3:03:02 PM	3.2419	2.5568	2.3509	2.3509
FXTN 10-30	PIBD1012J302	12.1250	8M	10/17/2012	225	0.62					2.6311	2.4125	2.4125
FXTN 07-41	PIBD0712K413	10.5000	9M	11/17/2012	256	0.70					2.7312	2.4955	2.4955
FXTN 07-42	PIBD0713A421	9.0000	10M	1/5/2013	305	0.84					2.8895	2.6268	2.6268
FXTN 03-19	PIBD0313A199	5.2500	10M	1/7/2013	307	0.84					2.8959	2.6321	2.6321
FXTN 07-43	PIBD0713C438	8.7500	1Y	3/3/2013	362	0.99					3.0467	2.7540	2.7516
FXTN 05-66	PIBD0513C664	6.6250	1.5Y	3/13/2013	372	1.02					3.0544	2.7577	2.7531
FXTN 10-31	PIBD1013C316	12.7500	1.5Y	3/27/2013	386	1.06					3.0654	2.7628	2.7551
FXTN 10-32	PIBD1013E320	11.7500	1.5Y	5/15/2013	435	1.19					3.1035	2.7808	2.7623
FXTN 07-44	PIBD0713F446	9.6250	1.5Y	6/29/2013	480	1.32					3.1386	2.7973	2.7689
RTB 05-07	PIID0513G075	9.0000	1.5Y	7/31/2013	512	1.40					3.1636	2.8090	2.7736
FXTN 10-33	PIBD1013J337	11.0000	2Y	10/9/2013	582	1.59					3.2181	2.8347	2.7839
FXTN 07-45	PIBD0713K457	7.1250	2Y	11/2/2013	606	1.66					3.2368	2.8435	2.7874
FXTN 05-67 *	PIBD0514A673	6.2500	2Y	1/27/2014	692	1.90					3.3038	2.8750	2.8000
FXTN 10-34	PIBD1014C341	12.3750	2.5Y	3/25/2014	749	2.05					3.4015	2.9620	2.8885
FXTN 10-35	PIBD1014G356	12.7500	2.5Y	7/15/2014	861	2.36					3.5933	3.1330	3.0623
RTB 05-08	PIID0514I080	6.2500	3Y	9/24/2014	932	2.55	1.260000	3.6250	3:04:02 PM	3.7729	3.7149	3.2414	3.1725
FXTN 07-46	PIBD0714J466	6.5000	3Y	10/4/2014	942	2.58					3.7320	3.2567	3.1880
SPTB 10-03	SPTB1014J037	12.2500	3Y	10/14/2014	952	2.61					3.7491	3.2719	3.2036
FXTN 10-36 *	PIBD1015B367	12.3750	3Y	2/24/2015	1085	2.97					3.9769	3.4750	3.4100
FXTN 05-68	PIBD0515E685	6.3750	3.5Y	5/13/2015	1163	3.19					4.1236	3.6318	3.5799
FXTN 07-47	PIBD0715E477	8.3750	3.5Y	5/22/2015	1172	3.21					4.1406	3.6499	3.5995
FXTN 04-20	PIBD0415G203	4.8750	3.5Y	7/21/2015	1232	3.38					4.2534	3.7706	3.7302
RTB 05-09	PIID0515H097	5.8750	3.5Y	8/19/2015	1261	3.45	11.100000	4.5000	2:20:18 PM	4.4099	4.3079	3.8289	3.7934
FXTN 10-37	PIBD1015H370	11.8750	3.5Y	8/25/2015	1267	3.47					4.3192	3.8410	3.8065
FXTN 05-69	PIBD0515K697	4.6250	4Y	11/25/2015	1359	3.72					4.4923	4.0260	4.0069
FXTN 10-38	PIBD1015L384	10.1250	4Y	12/15/2015	1379	3.78					4.5299	4.0662	4.0505
FXTN 10-39	PIBD1016A393	9.2500	4Y	1/12/2016	1407	3.85					4.5825	4.1225	4.1115
FXTN 07-48	PIBD0716A488	7.0000	4Y	1/27/2016	1422	3.90	11.000000	4.2000	3:33:50 PM	4.2000	4.6108	4.1527	4.1442
RTB 05-10 *	PIID0516C107	6.0000	4Y	3/3/2016	1458	3.99	100.100000	4.2000	11:13:08 AM	4.2251	4.6785	4.2251	4.2226
FXTN 10-40	PIBD1016C407	7.5000	4.5Y	3/30/2016	1485	4.07					4.6938	4.2408	4.2255
FXTN 10-41	PIBD1016D416	7.0000	4.5Y	4/27/2016	1513	4.15					4.7097	4.2570	4.2284
FXTN 10-42	PIBD1016I420	9.1250	4.5Y	9/4/2016	1643	4.50	54.132000	4.0500	11:51:52 AM	4.0846	4.7835	4.3326	4.2422
RTB 07-01	PIID0716I018	7.0000	5Y	9/24/2016	1663	4.56					4.7949	4.3442	4.2444
FXTN 10-43 *	PIBD1016K436	6.2500	5Y	11/16/2016	1716	4.70					4.8250	4.3750	4.2500
FXTN 07-49	PIBD0717C493	7.0000	5.5Y	3/31/2017	1851	5.07					4.8288	4.4036	4.2827
FXTN 20-01	PIBD2017D011	14.3750	5.5Y	4/24/2017	1875	5.14					4.8294	4.4087	4.2885
RTB 07-02	PIID0717H026	6.6250	5.5Y	8/19/2017	1992	5.46	1.000000	4.3500	3:04:47 PM	4.3500	4.8327	4.4335	4.3169
FXTN 10-44	PIBD1017H447	7.7500	5.5Y	8/23/2017	1996	5.47					4.8328	4.4344	4.3179
FXTN 07-50	PIBD0717J502	5.3750	6Y	10/28/2017	2062	5.65					4.8347	4.4484	4.3339

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FXTN 10-45	PIBD1018A451	5.8750	6Y	1/31/2018	2157	5.91					4.8373	4.4685	4.3569
FXTN 07-51	PIBD0718H511	5.0000	6.5Y	8/18/2018	2356	6.45	881.145000	4.6000	11:42:30 AM	4.6648	4.8429	4.5108	4.4052
FXTN 10-47	PIBD1018K478	8.8750	7Y	11/20/2018	2450	6.71					4.8455	4.5307	4.4279
FXTN 10-48 *	PIBD1019B485	7.8750	7Y	2/19/2019	2541	6.96	5.000000	4.6250	9:23:40 AM	4.6250	4.8481	4.5500	4.4500
FXTN 10-50	PIBD1020B508	7.7500	8Y	2/18/2020	2905	7.96					5.0063	4.7450	4.6776
RTB 10-01	PIID1020H015	7.2500	8.5Y	8/19/2020	3088	8.46					5.0858	4.8430	4.7920
FXTN 10-51	PIBD1020I510	6.1250	9Y	9/16/2020	3116	8.54					5.0980	4.8580	4.8095
FXTN 10-52	PIBD1020L525	5.8750	9Y	12/16/2020	3207	8.79					5.1375	4.9067	4.8665
RTB 10-02	PIID1021C027	7.3750	9Y	3/3/2021	3284	9.00	6.205000	5.1250	2:41:31 PM	5.2482	5.1710	4.9480	4.9146
FXTN 10-53	PIBD1021D531	6.5000	9.5Y	4/28/2021	3340	9.15	6.310000	5.0000	11:03:44 AM	5.0000	5.1953	4.9780	4.9496
RTB 10-03	PIID1021J039	5.7500	10Y	10/20/2021	3515	9.63	1.050000	5.1500	2:49:30 PM	5.1500	5.2714	5.0717	5.0590
FXTN 10-55	PIBD1021K551	5.7500	10Y	11/24/2021	3550	9.73	462.480000	5.1250	3:42:18 PM	5.1209	5.2866	5.0904	5.0809
FXTN 10-54 *	PIBD1022G545	6.3750	10Y	1/19/2022	3606	9.88	730.000000	5.1250	3:54:28 PM	5.1127	5.3110	5.1204	5.1159
FXTN 20-02	PIBD2022C021	15.0000	10.5Y	3/14/2022	3660	10.03					5.3208	5.1303	5.1260
FXTN 20-03	PIBD2022J033	12.7500	11Y	10/17/2022	3877	10.62					5.3605	5.1700	5.1662
FXTN 20-04	PIBD2023B048	13.0000	11Y	2/20/2023	4003	10.97					5.3835	5.1931	5.1896
FXTN 20-05	PIBD2023E054	11.8750	12Y	5/29/2023	4101	11.24					5.4014	5.2110	5.2078
FXTN 20-06	PIBD2023J068	11.3750	12Y	10/23/2023	4248	11.64					5.4283	5.2379	5.2351
FXTN 20-07	PIBD2024F075	12.3750	13Y	6/3/2024	4472	12.25					5.4692	5.2789	5.2766
FXTN 20-08	PIBD2024H086	12.8750	13Y	8/5/2024	4535	12.42					5.4808	5.2905	5.2883
FXTN 20-09	PIBD2024K091	13.7500	13Y	11/11/2024	4633	12.69					5.4987	5.3084	5.3065
FXTN 20-10	PIBD2025D103	12.1250	14Y	4/14/2025	4787	13.12					5.5268	5.3366	5.3351
FXTN 20-11	PIBD2025J116	12.1250	14Y	10/20/2025	4976	13.63					5.5614	5.3712	5.3702
FXTN 25-01	PIBD2525K015	18.2500	14Y	11/29/2025	5016	13.74					5.5687	5.3785	5.3776
FXTN 20-12	PIBD2026A122	10.2500	14Y	1/19/2026	5067	13.88					5.5780	5.3878	5.3871
RTB 15-01	PIID1526J019	6.2500	15Y	10/20/2026	5341	14.63	32.010000	5.4000	3:45:18 PM	5.4566	5.6281	5.4380	5.4379
FXTN 20-13	PIBD2026L139	8.0000	15Y	12/7/2026	5389	14.76					5.6369	5.4468	5.4468
RTB 15-02	PIID1527C023	5.3750	15Y	3/1/2027	5473	14.99	551.816000	5.3950	4:05:46 PM	5.3849	5.6522	5.4622	5.4624
FXTN 20-14	PIBD2027I140	8.6250	16Y	9/6/2027	5662	15.51					5.6868	5.4968	5.4975
FXTN 20-15	PIBD2028L151	9.5000	17Y	12/4/2028	6117	16.76					5.7699	5.5800	5.5819
FXTN 20-16	PIBD2030E166	8.7500	19Y	5/27/2030	6656	18.24					5.8684	5.6787	5.6819
FXTN 25-02	PIBD2530G029	12.5000	19Y	7/28/2030	6718	18.41					5.8798	5.6900	5.6934
FXTN 25-03	PIBD2531A032	11.2500	19Y	1/26/2031	6900	18.90					5.9130	5.7233	5.7272
FXTN 20-17	PIBD2031G171	8.0000	20Y	7/19/2031	7074	19.38	1,617.237000	5.8150	4:04:44 PM	5.7715	5.9448	5.7552	5.7595
FXTN 25-04	PIBD2531J042	9.3750	20Y	10/5/2031	7152	19.59					5.9591	5.7695	5.7740
FXTN 20-18	PIBD2032B183	5.8750	20Y	2/2/2032	7272	19.92	32.490000	5.8000	3:45:53 PM	5.8132	5.9810	5.7914	5.7962
RTB 20-01 *	PIID2032C014	5.8750	20Y	3/1/2032	7300	20.00	3,197.015253	5.8400	4:14:47 PM	5.8164	5.9862	5.7966	5.8014
FXTN 25-05	PIBD2532K057	8.5000	21Y	11/29/2032	7573	20.75					6.0424	5.8542	5.8665
FXTN 25-06	PIBD2534K062	9.2500	23Y	11/5/2034	8279	22.68					6.1878	6.0034	6.0347
FXTN 25-07	PIBD2535I071	8.0000	24Y	9/30/2035	8608	23.58					6.2556	6.0729	6.1130
FXTN 25-08	PIBD2535L086	8.1250	24Y	12/16/2035	8685	23.79	438.868686	6.0500	3:11:31 PM	5.9678	6.2714	6.0892	6.1314
FXTN 25-09 *	PIBD2536I097	7.6250	25Y	9/29/2036	8973	24.58					6.3308	6.1500	6.2000