

**Interpolated Bonds**  
**March 07, 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	48	0.13					2.3985	2.2237	2.2000
FXTN 07-39	PIBD0712D395	11.5000	2M	4/28/2012	51	0.14					2.4000	2.2256	2.2000
RTB 05-06	PIID0512H067	7.1250	5M	8/1/2012	146	0.40					2.5520	2.2506	2.2314
FXTN 07-40	PIBD0712H408	11.3750	5M	8/18/2012	163	0.45					2.5919	2.2508	2.2409
RTB 03-07	PIID0312I070	5.2500	7M	9/24/2012	200	0.55	2.800000	3.3000	3:16:48 PM	3.2687	2.6735	2.3135	2.2852
FXTN 10-30	PIBD1012J302	12.1250	8M	10/17/2012	223	0.61					2.7211	2.3892	2.3267
FXTN 07-41	PIBD0712K413	10.5000	9M	11/17/2012	254	0.70					2.7853	2.4913	2.3825
FXTN 07-42	PIBD0713A421	9.0000	10M	1/5/2013	303	0.83					2.8866	2.6525	2.4708
FXTN 03-19	PIBD0313A199	5.2500	10M	1/7/2013	305	0.84	34.635329	2.3750	4:08:02 PM	2.3750	2.8908	2.6591	2.4744
FXTN 07-43	PIBD0713C438	8.7500	1Y	3/3/2013	360	0.99	0.550000	3.3750	3:26:31 PM	3.3750	3.0046	2.8401	2.5735
FXTN 05-66	PIBD0513C664	6.6250	1.5Y	3/13/2013	370	1.01					3.0205	2.8511	2.5848
FXTN 10-31	PIBD1013C316	12.7500	1.5Y	3/27/2013	384	1.05					3.0400	2.8532	2.5964
FXTN 10-32	PIBD1013E320	11.7500	1.5Y	5/15/2013	433	1.19	3.587000	2.6000	11:10:30 AM	2.6000	3.1081	2.8607	2.6370
FXTN 07-44	PIBD0713F446	9.6250	1.5Y	6/29/2013	478	1.31					3.1706	2.8676	2.6743
RTB 05-07	PIID0513G075	9.0000	1.5Y	7/31/2013	510	1.40					3.2151	2.8725	2.7008
FXTN 10-33	PIBD1013J337	11.0000	2Y	10/9/2013	580	1.59					3.3125	2.8832	2.7588
FXTN 07-45	PIBD0713K457	7.1250	2Y	11/2/2013	604	1.65					3.3458	2.8869	2.7787
FXTN 05-67 *	PIBD0514A673	6.2500	2Y	1/27/2014	690	1.89					3.4654	2.9000	2.8500
FXTN 10-34	PIBD1014C341	12.3750	2.5Y	3/25/2014	747	2.05					3.5326	2.9906	2.9564
FXTN 10-35	PIBD1014G356	12.7500	2.5Y	7/15/2014	859	2.35					3.6647	3.1688	3.1654
RTB 05-08	PIID0514I080	6.2500	3Y	9/24/2014	930	2.55	58.630000	3.3000	3:51:09 PM	3.5834	3.7484	3.2817	3.2979
FXTN 07-46	PIBD0714J466	6.5000	3Y	10/4/2014	940	2.58					3.7602	3.2976	3.3165
SPTB 10-03	SPTB1014J037	12.2500	3Y	10/14/2014	950	2.60					3.7720	3.3135	3.3352
FXTN 10-36 *	PIBD1015B367	12.3750	3Y	2/24/2015	1083	2.97					3.9288	3.5250	3.5834
FXTN 05-68	PIBD0515E685	6.3750	3.5Y	5/13/2015	1161	3.18					4.0764	3.6609	3.6904
FXTN 07-47	PIBD0715E477	8.3750	3.5Y	5/22/2015	1170	3.21					4.0935	3.6766	3.7027
FXTN 04-20	PIBD0415G203	4.8750	3.5Y	7/21/2015	1230	3.37					4.2070	3.7812	3.7850
RTB 05-09	PIID0515H097	5.8750	3.5Y	8/19/2015	1259	3.45	12.050000	4.4000	3:25:43 PM	4.3330	4.2619	3.8317	3.8248
FXTN 10-37	PIBD1015H370	11.8750	3.5Y	8/25/2015	1265	3.47					4.2732	3.8422	3.8330
FXTN 05-69	PIBD0515K697	4.6250	4Y	11/25/2015	1357	3.72					4.4473	4.0025	3.9592
FXTN 10-38	PIBD1015L384	10.1250	4Y	12/15/2015	1377	3.77					4.4851	4.0373	3.9866
FXTN 10-39	PIBD1016A393	9.2500	4Y	1/12/2016	1405	3.85					4.5381	4.0861	4.0251
FXTN 07-48	PIBD0716A488	7.0000	4Y	1/27/2016	1420	3.89	0.995000	4.2500	3:15:17 PM	4.2500	4.5665	4.1123	4.0456
RTB 05-10 *	PIID0516C107	6.0000	4Y	3/3/2016	1456	3.99	0.750000	4.4950	3:17:20 PM	4.4967	4.6346	4.1750	4.0950
FXTN 10-40	PIBD1016C407	7.5000	4.5Y	3/30/2016	1483	4.06					4.6443	4.1881	4.1057
FXTN 10-41	PIBD1016D416	7.0000	4.5Y	4/27/2016	1511	4.14					4.6543	4.2016	4.1169
FXTN 10-42	PIBD1016I420	9.1250	4.5Y	9/4/2016	1641	4.50					4.7008	4.2646	4.1685
RTB 07-01	PIID0716I018	7.0000	5Y	9/24/2016	1661	4.55					4.7080	4.2743	4.1764
FXTN 10-43 *	PIBD1016K436	6.2500	5Y	11/16/2016	1714	4.70					4.7269	4.3000	4.1975
FXTN 07-49	PIBD0717C493	7.0000	5.5Y	3/31/2017	1849	5.07	13.500000	4.5100	11:03:31 AM	4.5100	4.7371	4.3401	4.2380
FXTN 20-01	PIBD2017D011	14.3750	5.5Y	4/24/2017	1873	5.13					4.7389	4.3472	4.2452
RTB 07-02	PIID0717H026	6.6250	5.5Y	8/19/2017	1990	5.45					4.7478	4.3820	4.2803
FXTN 10-44	PIBD1017H447	7.7500	5.5Y	8/23/2017	1994	5.46					4.7481	4.3832	4.2815
FXTN 07-50	PIBD0717J502	5.3750	6Y	10/28/2017	2060	5.64					4.7531	4.4028	4.3013

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FXTN 10-45	PIBD1018A451	5.8750	6Y	1/31/2018	2155	5.90					4.7602	4.4310	4.3298
FXTN 07-51	PIBD0718H511	5.0000	6.5Y	8/18/2018	2354	6.45	10.000000	4.7000	10:27:45 AM	4.7000	4.7753	4.4901	4.3895
FXTN 10-47	PIBD1018K478	8.8750	7Y	11/20/2018	2448	6.71					4.7824	4.5180	4.4177
FXTN 10-48 *	PIBD1019B485	7.8750	7Y	2/19/2019	2539	6.96	1.963000	4.9000	2:37:15 PM	4.9000	4.7892	4.5450	4.4450
FXTN 10-50	PIBD1020B508	7.7500	8Y	2/18/2020	2903	7.95					4.9682	4.7465	4.6746
RTB 10-01	PIID1020H015	7.2500	8.5Y	8/19/2020	3086	8.45	55.000000	5.0750	3:47:26 PM	5.0836	5.0581	4.8478	4.7900
FXTN 10-51	PIBD1020I510	6.1250	9Y	9/16/2020	3114	8.53					5.0719	4.8632	4.8077
FXTN 10-52	PIBD1020L525	5.8750	9Y	12/16/2020	3205	8.78					5.1166	4.9136	4.8651
RTB 10-02	PIID1021C027	7.3750	9Y	3/3/2021	3282	8.99	1.000000	5.2000	10:11:49 AM	5.2000	5.1545	4.9562	4.9137
FXTN 10-53	PIBD1021D531	6.5000	9.5Y	4/28/2021	3338	9.15					5.1820	4.9872	4.9490
RTB 10-03	PIID1021J039	5.7500	10Y	10/20/2021	3513	9.62	202.065000	5.1000	2:51:29 PM	5.1015	5.2680	5.0841	5.0594
FXTN 10-55	PIBD1021K551	5.7500	10Y	11/24/2021	3548	9.72					5.2852	5.1035	5.0815
FXTN 10-54 *	PIBD1022G545	6.3750	10Y	1/19/2022	3604	9.87	1,061.938000	5.1000	4:13:04 PM	5.1197	5.3128	5.1344	5.1168
FXTN 20-02	PIBD2022C021	15.0000	10.5Y	3/14/2022	3658	10.02					5.3225	5.1445	5.1270
FXTN 20-03	PIBD2022J033	12.7500	11Y	10/17/2022	3875	10.62					5.3615	5.1849	5.1681
FXTN 20-04	PIBD2023B048	13.0000	11Y	2/20/2023	4001	10.96					5.3842	5.2083	5.1919
FXTN 20-05	PIBD2023E054	11.8750	12Y	5/29/2023	4099	11.23					5.4019	5.2266	5.2104
FXTN 20-06	PIBD2023J068	11.3750	12Y	10/23/2023	4246	11.63					5.4283	5.2539	5.2382
FXTN 20-07	PIBD2024F075	12.3750	13Y	6/3/2024	4470	12.25					5.4686	5.2956	5.2806
FXTN 20-08	PIBD2024H086	12.8750	13Y	8/5/2024	4533	12.42					5.4800	5.3073	5.2925
FXTN 20-09	PIBD2024K091	13.7500	13Y	11/11/2024	4631	12.69					5.4976	5.3256	5.3111
FXTN 20-10	PIBD2025D103	12.1250	14Y	4/14/2025	4785	13.11					5.5254	5.3542	5.3402
FXTN 20-11	PIBD2025J116	12.1250	14Y	10/20/2025	4974	13.63					5.5594	5.3894	5.3759
FXTN 25-01	PIBD2525K015	18.2500	14Y	11/29/2025	5014	13.74					5.5666	5.3969	5.3835
FXTN 20-12	PIBD2026A122	10.2500	14Y	1/19/2026	5065	13.88					5.5758	5.4064	5.3932
RTB 15-01	PIID1526J019	6.2500	15Y	10/20/2026	5339	14.63	8.905000	5.5240	3:56:22 PM	5.4763	5.6251	5.4574	5.4450
FXTN 20-13	PIBD2026L139	8.0000	15Y	12/7/2026	5387	14.76					5.6337	5.4663	5.4541
RTB 15-02	PIID1527C023	5.3750	15Y	3/1/2027	5471	14.99	758.500000	5.3750	3:35:57 PM	5.3745	5.6488	5.4819	5.4700
FXTN 20-14	PIBD2027I140	8.6250	16Y	9/6/2027	5660	15.51					5.6829	5.5171	5.5057
FXTN 20-15	PIBD2028L151	9.5000	17Y	12/4/2028	6115	16.75					5.7648	5.6018	5.5918
FXTN 20-16	PIBD2030E166	8.7500	19Y	5/27/2030	6654	18.23					5.8618	5.7021	5.6937
FXTN 25-02	PIBD2530G029	12.5000	19Y	7/28/2030	6716	18.40					5.8729	5.7136	5.7055
FXTN 25-03	PIBD2531A032	11.2500	19Y	1/26/2031	6898	18.90					5.9057	5.7475	5.7399
FXTN 20-17	PIBD2031G171	8.0000	20Y	7/19/2031	7072	19.38	2,119.500000	5.8000	4:10:57 PM	5.8088	5.9370	5.7799	5.7728
FXTN 25-04	PIBD2531J042	9.3750	20Y	10/5/2031	7150	19.59					5.9511	5.7944	5.7875
FXTN 20-18	PIBD2032B183	5.8750	20Y	2/2/2032	7270	19.92	399.000000	5.8275	3:36:45 PM	5.8151	5.9727	5.8167	5.8102
RTB 20-01 *	PIID2032C014	5.8750	20Y	3/1/2032	7298	19.99	4,472.430000	5.8050	4:11:55 PM	5.8188	5.9777	5.8220	5.8155
FXTN 25-05	PIBD2532K057	8.5000	21Y	11/29/2032	7571	20.74					6.0438	5.8910	5.8469
FXTN 25-06	PIBD2534K062	9.2500	23Y	11/5/2034	8277	22.68					6.2147	6.0695	5.9280
FXTN 25-07	PIBD2535I071	8.0000	24Y	9/30/2035	8606	23.58	0.506300	6.1750	9:46:32 AM	6.1750	6.2943	6.1527	5.9658
FXTN 25-08	PIBD2535L086	8.1250	24Y	12/16/2035	8683	23.79	1,280.500000	6.0110	12:12:03 PM	6.0110	6.3130	6.1722	5.9747
FXTN 25-09 *	PIBD2536I097	7.6250	25Y	9/29/2036	8971	24.58	55.740000	6.0000	3:47:33 PM	6.0078	6.3827	6.2450	6.0078