

**Interpolated Bonds**  
**March 08, 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	47	0.13					2.3872	2.2000	2.2000
FXTN 07-39	PIBD0712D395	11.5000	2M	4/28/2012	50	0.14					2.3867	2.2000	2.2000
RTB 05-06	PIID0512H067	7.1250	5M	8/1/2012	145	0.40					2.5284	2.3538	2.3077
FXTN 07-40	PIBD0712H408	11.3750	5M	8/18/2012	162	0.44					2.5735	2.4005	2.3404
RTB 03-07	PIID0312I070	5.2500	7M	9/24/2012	199	0.55	3.470000	3.2500	3:40:40 PM	3.2928	2.6624	2.4918	2.3966
FXTN 10-30	PIBD1012J302	12.1250	8M	10/17/2012	222	0.61					2.7123	2.5423	2.4227
FXTN 07-41	PIBD0712K413	10.5000	9M	11/17/2012	253	0.69					2.7796	2.6104	2.4579
FXTN 07-42	PIBD0713A421	9.0000	10M	1/5/2013	302	0.83					2.8859	2.7181	2.5136
FXTN 03-19	PIBD0313A199	5.2500	10M	1/7/2013	304	0.83					2.8903	2.7225	2.5158
FXTN 07-43	PIBD0713C438	8.7500	1Y	3/3/2013	359	0.98					3.0096	2.8434	2.5783
FXTN 05-66	PIBD0513C664	6.6250	1.5Y	3/13/2013	369	1.01					3.0245	2.8500	2.5926
FXTN 10-31	PIBD1013C316	12.7500	1.5Y	3/27/2013	383	1.05					3.0413	2.8500	2.6142
FXTN 10-32	PIBD1013E320	11.7500	1.5Y	5/15/2013	432	1.18					3.1000	2.8500	2.6901
FXTN 07-44	PIBD0713F446	9.6250	1.5Y	6/29/2013	477	1.31					3.1539	2.8500	2.7597
RTB 05-07	PIID0513G075	9.0000	1.5Y	7/31/2013	509	1.39					3.1922	2.8500	2.8092
FXTN 10-33	PIBD1013J337	11.0000	2Y	10/9/2013	579	1.59					3.2760	2.8500	2.9176
FXTN 07-45	PIBD0713K457	7.1250	2Y	11/2/2013	603	1.65					3.3047	2.8500	2.9547
FXTN 05-67 *	PIBD0514A673	6.2500	2Y	1/27/2014	689	1.89	190.400000	2.8450	2:49:44 PM	3.0878	3.4077	2.8500	3.0878
FXTN 10-34	PIBD1014C341	12.3750	2.5Y	3/25/2014	746	2.04					3.4841	2.9443	3.1353
FXTN 10-35	PIBD1014G356	12.7500	2.5Y	7/15/2014	858	2.35					3.6343	3.1295	3.2285
RTB 05-08	PIID0514I080	6.2500	3Y	9/24/2014	929	2.55	4.000000	3.6150	12:07:55 PM	3.6150	3.7295	3.2469	3.2876
FXTN 07-46	PIBD0714J466	6.5000	3Y	10/4/2014	939	2.57					3.7429	3.2635	3.2959
SPTB 10-03	SPTB1014J037	12.2500	3Y	10/14/2014	949	2.60					3.7563	3.2800	3.3043
FXTN 10-36 *	PIBD1015B367	12.3750	3Y	2/24/2015	1082	2.96					3.9346	3.5000	3.4150
FXTN 05-68	PIBD0515E685	6.3750	3.5Y	5/13/2015	1160	3.18					4.0850	3.6244	3.5507
FXTN 07-47	PIBD0715E477	8.3750	3.5Y	5/22/2015	1169	3.20					4.1024	3.6388	3.5664
FXTN 04-20	PIBD0415G203	4.8750	3.5Y	7/21/2015	1229	3.37					4.2181	3.7345	3.6708
RTB 05-09	PIID0515H097	5.8750	3.5Y	8/19/2015	1258	3.45					4.2740	3.7808	3.7213
FXTN 10-37	PIBD1015H370	11.8750	3.5Y	8/25/2015	1264	3.46					4.2856	3.7903	3.7317
FXTN 05-69	PIBD0515K697	4.6250	4Y	11/25/2015	1356	3.72					4.4630	3.9371	3.8918
FXTN 10-38	PIBD1015L384	10.1250	4Y	12/15/2015	1376	3.77					4.5015	3.9690	3.9266
FXTN 10-39	PIBD1016A393	9.2500	4Y	1/12/2016	1404	3.85					4.5555	4.0136	3.9754
FXTN 07-48	PIBD0716A488	7.0000	4Y	1/27/2016	1419	3.89	50.000000	4.0000	2:53:10 PM	4.0000	4.5844	4.0376	4.0015
RTB 05-10 *	PIID0516C107	6.0000	4Y	3/3/2016	1455	3.99	16.700000	4.5000	3:44:00 PM	4.2561	4.6538	4.0950	4.0641
FXTN 10-40	PIBD1016C407	7.5000	4.5Y	3/30/2016	1482	4.06					4.6621	4.1128	4.0768
FXTN 10-41	PIBD1016D416	7.0000	4.5Y	4/27/2016	1510	4.14					4.6707	4.1312	4.0899
FXTN 10-42	PIBD1016I420	9.1250	4.5Y	9/4/2016	1640	4.49					4.7104	4.2169	4.1508
RTB 07-01	PIID0716I018	7.0000	5Y	9/24/2016	1660	4.55	0.350000	4.5000	11:34:40 AM	4.5000	4.7165	4.2301	4.1602
FXTN 10-43 *	PIBD1016K436	6.2500	5Y	11/16/2016	1713	4.69					4.7327	4.2650	4.1850
FXTN 07-49	PIBD0717C493	7.0000	5.5Y	3/31/2017	1848	5.06					4.7287	4.3010	4.2267
FXTN 20-01	PIBD2017D011	14.3750	5.5Y	4/24/2017	1872	5.13					4.7279	4.3074	4.2341
RTB 07-02	PIID0717H026	6.6250	5.5Y	8/19/2017	1989	5.45	0.100000	4.6500	3:47:05 PM	4.6500	4.7245	4.3386	4.2703
FXTN 10-44	PIBD1017H447	7.7500	5.5Y	8/23/2017	1993	5.46					4.7243	4.3397	4.2715
FXTN 07-50	PIBD0717J502	5.3750	6Y	10/28/2017	2059	5.64	20.000000	4.6000	2:03:05 PM	4.6000	4.7224	4.3573	4.2919

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FXTN 10-45	PIBD1018A451	5.8750	6Y	1/31/2018	2154	5.90					4.7195	4.3826	4.3213
FXTN 07-51	PIBD0718H511	5.0000	6.5Y	8/18/2018	2353	6.45	60.000000	4.5600	2:25:51 PM	4.5600	4.7136	4.4357	4.3828
FXTN 10-47	PIBD1018K478	8.8750	7Y	11/20/2018	2447	6.70					4.7108	4.4607	4.4119
FXTN 10-48 *	PIBD1019B485	7.8750	7Y	2/19/2019	2538	6.95					4.7081	4.4850	4.4400
FXTN 10-50	PIBD1020B508	7.7500	8Y	2/18/2020	2902	7.95					4.8858	4.6783	4.6488
RTB 10-01	PIID1020H015	7.2500	8.5Y	8/19/2020	3085	8.45					4.9752	4.7755	4.7538
FXTN 10-51	PIBD1020I510	6.1250	9Y	9/16/2020	3113	8.53					4.9888	4.7904	4.7698
FXTN 10-52	PIBD1020L525	5.8750	9Y	12/16/2020	3204	8.78	0.500000	5.1000	3:44:29 PM	5.1000	5.0333	4.8387	4.8220
RTB 10-02	PIID1021C027	7.3750	9Y	3/3/2021	3281	8.99	460.000000	5.0500	11:54:45 AM	5.0478	5.0709	4.8796	4.8662
FXTN 10-53	PIBD1021D531	6.5000	9.5Y	4/28/2021	3337	9.14	1.770000	4.9800	3:40:59 PM	4.9800	5.0982	4.9093	4.8983
RTB 10-03	PIID1021J039	5.7500	10Y	10/20/2021	3512	9.62	1.180000	5.0010	3:42:16 PM	5.0010	5.1836	5.0023	4.9987
FXTN 10-55	PIBD1021K551	5.7500	10Y	11/24/2021	3547	9.72	650.000000	5.0475	4:12:54 PM	5.0519	5.2007	5.0209	5.0188
FXTN 10-54 *	PIBD1022G545	6.3750	10Y	1/19/2022	3603	9.87	840.000000	5.0450	11:21:45 AM	5.0502	5.2281	5.0506	5.0509
FXTN 20-02	PIBD2022C021	15.0000	10.5Y	3/14/2022	3657	10.02					5.2381	5.0612	5.0610
FXTN 20-03	PIBD2022J033	12.7500	11Y	10/17/2022	3874	10.61					5.2784	5.1038	5.1017
FXTN 20-04	PIBD2023B048	13.0000	11Y	2/20/2023	4000	10.96					5.3019	5.1285	5.1252
FXTN 20-05	PIBD2023E054	11.8750	12Y	5/29/2023	4098	11.23					5.3201	5.1477	5.1436
FXTN 20-06	PIBD2023J068	11.3750	12Y	10/23/2023	4245	11.63					5.3474	5.1766	5.1711
FXTN 20-07	PIBD2024F075	12.3750	13Y	6/3/2024	4469	12.24					5.3890	5.2205	5.2130
FXTN 20-08	PIBD2024H086	12.8750	13Y	8/5/2024	4532	12.42					5.4007	5.2329	5.2248
FXTN 20-09	PIBD2024K091	13.7500	13Y	11/11/2024	4630	12.68					5.4189	5.2521	5.2432
FXTN 20-10	PIBD2025D103	12.1250	14Y	4/14/2025	4784	13.11					5.4476	5.2823	5.2720
FXTN 20-11	PIBD2025J116	12.1250	14Y	10/20/2025	4973	13.62					5.4827	5.3194	5.3074
FXTN 25-01	PIBD2525K015	18.2500	14Y	11/29/2025	5013	13.73					5.4901	5.3273	5.3148
FXTN 20-12	PIBD2026A122	10.2500	14Y	1/19/2026	5064	13.87					5.4996	5.3373	5.3244
RTB 15-01	PIID1526J019	6.2500	15Y	10/20/2026	5338	14.62	147.782000	5.3850	3:40:50 PM	5.3853	5.5505	5.3910	5.3757
FXTN 20-13	PIBD2026L139	8.0000	15Y	12/7/2026	5386	14.76					5.5595	5.4004	5.3847
RTB 15-02	PIID1527C023	5.3750	15Y	3/1/2027	5470	14.99	265.266000	5.3552	3:48:38 PM	5.3632	5.5751	5.4169	5.4004
FXTN 20-14	PIBD2027I140	8.6250	16Y	9/6/2027	5659	15.50					5.6102	5.4540	5.4357
FXTN 20-15	PIBD2028L151	9.5000	17Y	12/4/2028	6114	16.75					5.6948	5.5433	5.5209
FXTN 20-16	PIBD2030E166	8.7500	19Y	5/27/2030	6653	18.23					5.7949	5.6490	5.6218
FXTN 25-02	PIBD2530G029	12.5000	19Y	7/28/2030	6715	18.40					5.8064	5.6612	5.6334
FXTN 25-03	PIBD2531A032	11.2500	19Y	1/26/2031	6897	18.90					5.8403	5.6969	5.6675
FXTN 20-17	PIBD2031G171	8.0000	20Y	7/19/2031	7071	19.37	11,557.631100	5.6500	4:13:42 PM	5.7378	5.8726	5.7311	5.7000
FXTN 25-04	PIBD2531J042	9.3750	20Y	10/5/2031	7149	19.59					5.8871	5.7464	5.7146
FXTN 20-18	PIBD2032B183	5.8750	20Y	2/2/2032	7269	19.92	2,170.600000	5.7020	3:42:49 PM	5.7808	5.9094	5.7699	5.7371
RTB 20-01 *	PIID2032C014	5.8750	20Y	3/1/2032	7297	19.99	8,207.323000	5.6900	4:11:06 PM	5.7385	5.9146	5.7754	5.7423
FXTN 25-05	PIBD2532K057	8.5000	21Y	11/29/2032	7570	20.74					5.9874	5.8104	5.7775
FXTN 25-06	PIBD2534K062	9.2500	23Y	11/5/2034	8276	22.67					6.1757	5.9010	5.8685
FXTN 25-07	PIBD2535I071	8.0000	24Y	9/30/2035	8605	23.58					6.2634	5.9432	5.9109
FXTN 25-08	PIBD2535L086	8.1250	24Y	12/16/2035	8682	23.79	2,218.400000	5.8250	3:28:46 PM	5.9624	6.2840	5.9531	5.9208
FXTN 25-09 *	PIBD2536I097	7.6250	25Y	9/29/2036	8970	24.58	968.720000	5.9000	4:07:15 PM	5.9579	6.3608	5.9900	5.9579