

Interpolated Bonds

April 25, 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 07-39	PIBD0712D395	11.5000	<1M	4/28/2012	2	0.01					3.9616	3.9575	3.9466
RTB 05-06	PIID0512H067	7.1250	3M	8/1/2012	97	0.27	2.360265	2.7500	11:53:27 AM	2.3346	2.4917	2.3304	2.2804
FXTN 07-40	PIBD0712H408	11.3750	4M	8/18/2012	114	0.31					2.5080	2.3434	2.2934
RTB 03-07	PIID0312I070	5.2500	5M	9/24/2012	151	0.41	0.300000	3.7500	9:06:40 AM	3.7500	2.5434	2.3717	2.3217
FXTN 10-30	PIBD1012J302	12.1250	6M	10/17/2012	174	0.48					2.5654	2.3893	2.3393
FXTN 07-41	PIBD0712K413	10.5000	7M	11/17/2012	205	0.56					2.5940	2.4177	2.3677
FXTN 07-42	PIBD0713A421	9.0000	9M	1/5/2013	254	0.70					2.6378	2.4688	2.4187
FXTN 03-19	PIBD0313A199	5.2500	9M	1/7/2013	256	0.70					2.6396	2.4708	2.4208
FXTN 07-43	PIBD0713C438	8.7500	10M	3/3/2013	311	0.85					2.6887	2.5281	2.4781
FXTN 05-66	PIBD0513C664	6.6250	11M	3/13/2013	321	0.88					2.6976	2.5385	2.4885
FXTN 10-31	PIBD1013C316	12.7500	11M	3/27/2013	335	0.92					2.7101	2.5531	2.5031
FXTN 10-32	PIBD1013E320	11.7500	1.5Y	5/15/2013	384	1.05					2.7780	2.5975	2.5394
FXTN 07-44	PIBD0713F446	9.6250	1.5Y	6/29/2013	429	1.18					2.8569	2.6337	2.5627
RTB 05-07	PIID0513G075	9.0000	1.5Y	7/31/2013	461	1.26					2.9131	2.6594	2.5792
FXTN 10-33	PIBD1013J337	11.0000	1.5Y	10/9/2013	531	1.45	0.100000	2.6000	10:17:14 AM	2.6000	3.0359	2.7157	2.6153
FXTN 07-45	PIBD0713K457	7.1250	2Y	11/2/2013	555	1.52	21.750000	2.5000	3:51:24 PM	2.4770	3.0780	2.7350	2.6276
FXTN 05-67	PIBD0514A673	6.2500	2Y	1/27/2014	641	1.76	50.105200	2.8000	3:54:58 PM	2.7988	3.2288	2.8042	2.6720
FXTN 10-34 *	PIBD1014C341	12.3750	2Y	3/25/2014	698	1.91					3.3288	2.8500	2.7014
FXTN 10-35	PIBD1014G356	12.7500	2.5Y	7/15/2014	810	2.22					3.4987	3.1083	3.0009
RTB 05-08	PIID0514I080	6.2500	2.5Y	9/24/2014	881	2.41	22.000000	3.2500	11:46:33 AM	3.2727	3.6064	3.2721	3.1908
FXTN 07-46	PIBD0714J466	6.5000	2.5Y	10/4/2014	891	2.44					3.6216	3.2952	3.2176
SPTB 10-03	SPTB1014J037	12.2500	2.5Y	10/14/2014	901	2.47					3.6367	3.3182	3.2443
FXTN 10-36 *	PIBD1015B367	12.3750	3Y	2/24/2015	1034	2.83					3.8385	3.6250	3.6000
FXTN 05-68	PIBD0515E685	6.3750	3.5Y	5/13/2015	1112	3.05					4.0342	3.7810	3.7589
FXTN 07-47	PIBD0715E477	8.3750	3.5Y	5/22/2015	1121	3.07					4.0568	3.7990	3.7773
FXTN 04-20	PIBD0415G203	4.8750	3.5Y	7/21/2015	1181	3.24					4.2074	3.9190	3.8995
RTB 05-09	PIID0515H097	5.8750	3.5Y	8/19/2015	1210	3.32	6.821000	4.1301	2:28:43 PM	4.2891	4.2802	3.9770	3.9586
FXTN 10-37	PIBD1015H370	11.8750	3.5Y	8/25/2015	1216	3.33					4.2952	3.9890	3.9708
FXTN 05-69	PIBD0515K697	4.6250	4Y	11/25/2015	1308	3.58					4.5261	4.1730	4.1583
FXTN 10-38	PIBD1015L384	10.1250	4Y	12/15/2015	1328	3.64					4.5763	4.2130	4.1990
FXTN 10-39	PIBD1016A393	9.2500	4Y	1/12/2016	1356	3.72					4.6466	4.2690	4.2561
FXTN 07-48	PIBD0716A488	7.0000	4Y	1/27/2016	1371	3.76					4.6842	4.2990	4.2866
RTB 05-10	PIID0516C107	6.0000	4Y	3/3/2016	1407	3.85	5.000000	4.7000	2:52:43 PM	4.7000	4.7745	4.3710	4.3600
FXTN 10-40 *	PIBD1016C407	7.5000	4Y	3/30/2016	1434	3.93					4.8423	4.4250	4.4150
FXTN 10-41	PIBD1016D416	7.0000	4.5Y	4/27/2016	1462	4.01					4.8574	4.4473	4.4355
FXTN 10-42	PIBD1016I420	9.1250	4.5Y	9/4/2016	1592	4.36	35.416763	4.5750	11:36:25 AM	4.7246	4.9272	4.5506	4.5305
RTB 07-01	PIID0716I018	7.0000	4.5Y	9/24/2016	1612	4.42					4.9380	4.5665	4.5451
FXTN 10-43	PIBD1016K436	6.2500	5Y	11/16/2016	1665	4.56					4.9665	4.6086	4.5838
FXTN 07-49	PIBD0717C493	7.0000	5Y	3/31/2017	1800	4.93	50.000000	4.7000	11:49:35 AM	4.7000	5.0390	4.7159	4.6825
FXTN 20-01 *	PIBD2017D011	14.3750	5Y	4/24/2017	1824	5.00					5.0519	4.7350	4.7000
RTB 07-02	PIID0717H026	6.6250	5.5Y	8/19/2017	1941	5.32					5.0704	4.7754	4.7466
FXTN 10-44	PIBD1017H447	7.7500	5.5Y	8/23/2017	1945	5.33					5.0710	4.7768	4.7482
FXTN 07-50	PIBD0717J502	5.3750	6Y	10/28/2017	2011	5.51					5.0814	4.7996	4.7744
FXTN 10-45	PIBD1018A451	5.8750	6Y	1/31/2018	2106	5.77					5.0964	4.8325	4.8123

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FXTN 07-51	PIBD0718H511	5.0000	6.5Y	8/18/2018	2305	6.32	142.440000	4.8000	3:17:30 PM	4.7830	5.1279	4.9013	4.8915
FXTN 10-47	PIBD1018K478	8.8750	7Y	11/20/2018	2399	6.57					5.1427	4.9338	4.9289
FXTN 10-48	PIBD1019B485	7.8750	7Y	2/19/2019	2490	6.82					5.1571	4.9652	4.9651
FXTN 07-53 *	PIBD0719D531	5.0000	7Y	4/26/2019	2556	7.00	830.000000	4.9975	4:12:37 PM	4.9914	5.1675	4.9881	4.9914
FXTN 10-50	PIBD1020B508	7.7500	8Y	2/18/2020	2854	7.82					5.3530	5.0711	5.1220
RTB 10-01	PIID1020H015	7.2500	8.5Y	8/19/2020	3037	8.32					5.4670	5.1220	5.2023
FXTN 10-51	PIBD1020I510	6.1250	8.5Y	9/16/2020	3065	8.40					5.4844	5.1298	5.2146
FXTN 10-52	PIBD1020L525	5.8750	9Y	12/16/2020	3156	8.65	498.300000	5.2750	10:57:49 AM	5.2985	5.5410	5.1552	5.2544
RTB 10-02	PIID1021C027	7.3750	9Y	3/3/2021	3233	8.86	36.700000	5.1000	10:57:25 AM	5.1000	5.5890	5.1766	5.2882
FXTN 10-53	PIBD1021D531	6.5000	9.5Y	4/28/2021	3289	9.01	36.000000	5.1000	10:58:27 AM	5.1000	5.6239	5.1922	5.3128
RTB 10-03	PIID1021J039	5.7500	9.5Y	10/20/2021	3464	9.49					5.7328	5.2410	5.3895
FXTN 10-55	PIBD1021K551	5.7500	10Y	11/24/2021	3499	9.59	0.500000	5.2700	9:07:14 AM	5.2700	5.7546	5.2507	5.4048
FXTN 10-54	PIBD1022G545	6.3750	10Y	1/19/2022	3555	9.74	130.839535	5.1900	3:29:30 PM	5.3735	5.7895	5.2663	5.4294
FXTN 20-02 *	PIBD2022C021	15.0000	10Y	3/14/2022	3609	9.89	42.300000	5.4000	3:51:33 PM	5.7014	5.8231	5.2814	5.4530
FXTN 20-03	PIBD2022J033	12.7500	10.5Y	10/17/2022	3826	10.48					5.8414	5.3268	5.4878
FXTN 20-04	PIBD2023B048	13.0000	11Y	2/20/2023	3952	10.83					5.8521	5.3532	5.5080
FXTN 20-05	PIBD2023E054	11.8750	12Y	5/29/2023	4050	11.10					5.8604	5.3737	5.5236
FXTN 20-06	PIBD2023J068	11.3750	12Y	10/23/2023	4197	11.50					5.8728	5.4045	5.5472
FXTN 20-07	PIBD2024F075	12.3750	13Y	6/3/2024	4421	12.11					5.8918	5.4514	5.5830
FXTN 20-08	PIBD2024H086	12.8750	13Y	8/5/2024	4484	12.28					5.8971	5.4646	5.5931
FXTN 20-09	PIBD2024K091	13.7500	13Y	11/11/2024	4582	12.55					5.9054	5.4851	5.6088
FXTN 20-10	PIBD2025D103	12.1250	13Y	4/14/2025	4736	12.98					5.9185	5.5174	5.6335
FXTN 20-11	PIBD2025J116	12.1250	14Y	10/20/2025	4925	13.49					5.9345	5.5569	5.6637
FXTN 25-01	PIBD2525K015	18.2500	14Y	11/29/2025	4965	13.60					5.9378	5.5653	5.6701
FXTN 20-12	PIBD2026A122	10.2500	14Y	1/19/2026	5016	13.74					5.9422	5.5760	5.6783
RTB 15-01	PIID1526J019	6.2500	15Y	10/20/2026	5290	14.49	7.370000	5.4750	3:28:34 PM	5.7458	5.9654	5.6334	5.7221
FXTN 20-13	PIBD2026L139	8.0000	15Y	12/7/2026	5338	14.62					5.9694	5.6434	5.7298
RTB 15-02	PIID1527C023	5.3750	15Y	3/1/2027	5422	14.85	62.600000	5.2300	3:28:41 PM	5.4386	5.9765	5.6610	5.7433
FXTN 20-14	PIBD2027I140	8.6250	16Y	9/6/2027	5611	15.37					5.9925	5.7006	5.7735
FXTN 20-15	PIBD2028L151	9.5000	17Y	12/4/2028	6066	16.62					6.0310	5.7959	5.8464
FXTN 20-16	PIBD2030E166	8.7500	19Y	5/27/2030	6605	18.10					6.0766	5.9087	5.9327
FXTN 25-02	PIBD2530G029	12.5000	19Y	7/28/2030	6667	18.27					6.0819	5.9217	5.9426
FXTN 25-03	PIBD2531A032	11.2500	19Y	1/26/2031	6849	18.76					6.0973	5.9598	5.9717
FXTN 20-17	PIBD2031G171	8.0000	20Y	7/19/2031	7023	19.24	7,986.780000	6.0475	4:02:05 PM	6.0454	6.1120	5.9962	5.9996
FXTN 25-04	PIBD2531J042	9.3750	20Y	10/5/2031	7101	19.45					6.1186	6.0126	6.0121
FXTN 20-18	PIBD2032B183	5.8750	20Y	2/2/2032	7221	19.78	0.212000	6.1000	2:19:26 PM	6.1000	6.1288	6.0377	6.0313
RTB 20-01 *	PIID2032C014	5.8750	20Y	3/1/2032	7249	19.86	632.731000	5.8750	4:06:32 PM	5.9136	6.1312	6.0436	6.0357
FXTN 25-05	PIBD2532K057	8.5000	21Y	11/29/2032	7522	20.61					6.2073	6.0811	6.0744
FXTN 25-06	PIBD2534K062	9.2500	23Y	11/5/2034	8228	22.54					6.4044	6.1782	6.1743
FXTN 25-07	PIBD2535I071	8.0000	24Y	9/30/2035	8557	23.44	25.400000	6.2500	2:31:04 PM	6.4431	6.4962	6.2235	6.2209
FXTN 25-08	PIBD2535L086	8.1250	24Y	12/16/2035	8634	23.65	1,275.048000	6.2600	4:01:10 PM	6.2646	6.5177	6.2341	6.2318
FXTN 25-09 *	PIBD2536I097	7.6250	25Y	9/29/2036	8922	24.44	132.000000	6.2000	11:58:28 AM	6.2726	6.5981	6.2737	6.2726