

Interpolated Bonds
May 17, 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
RTB 05-06	PIID0512H067	7.1250	2M	8/1/2012	75	0.21					2.3804	2.2267	2.2100
FXTN 07-40	PIBD0712H408	11.3750	3M	8/18/2012	92	0.25					2.3589	2.2051	2.1817
RTB 03-07	PIID0312I070	5.2500	5M	9/24/2012	129	0.35	8.000000	2.7500	10:52:12 AM	2.7500	2.3829	2.2212	2.1679
FXTN 10-30	PIBD1012J302	12.1250	5M	10/17/2012	152	0.42					2.4031	2.2360	2.1630
FXTN 07-41	PIBD0712K413	10.5000	6M	11/17/2012	183	0.50					2.4664	2.2970	2.1982
FXTN 07-42	PIBD0713A421	9.0000	8M	1/5/2013	232	0.64					2.6133	2.4470	2.3082
FXTN 03-19	PIBD0313A199	5.2500	8M	1/7/2013	234	0.64					2.6193	2.4532	2.3127
FXTN 07-43	PIBD0713C438	8.7500	10M	3/3/2013	289	0.79					2.7842	2.6215	2.4361
FXTN 05-66	PIBD0513C664	6.6250	10M	3/13/2013	299	0.82					2.8142	2.6521	2.4586
FXTN 10-31	PIBD1013C316	12.7500	11M	3/27/2013	313	0.86					2.8562	2.6950	2.4900
FXTN 10-32	PIBD1013E320	11.7500	1Y	5/15/2013	362	0.99					3.0031	2.8450	2.6000
FXTN 07-44	PIBD0713F446	9.6250	1.5Y	6/29/2013	407	1.12					3.0398	2.8493	2.6351
RTB 05-07	PIID0513G075	9.0000	1.5Y	7/31/2013	439	1.20					3.0660	2.8524	2.6601
FXTN 10-33	PIBD1013J337	11.0000	1.5Y	10/9/2013	509	1.39					3.1232	2.8590	2.7147
FXTN 07-45	PIBD0713K457	7.1250	1.5Y	11/2/2013	533	1.46					3.1428	2.8613	2.7334
FXTN 05-67	PIBD0514A673	6.2500	2Y	1/27/2014	619	1.70					3.2130	2.8696	2.8005
FXTN 10-34 *	PIBD1014C341	12.3750	2Y	3/25/2014	676	1.85					3.2596	2.8750	2.8450
FXTN 10-35	PIBD1014G356	12.7500	2.5Y	7/15/2014	788	2.16					3.4396	3.0576	3.0330
RTB 05-08	PIID0514I080	6.2500	2.5Y	9/24/2014	859	2.35					3.5537	3.1734	3.1522
FXTN 07-46	PIBD0714J466	6.5000	2.5Y	10/4/2014	869	2.38					3.5698	3.1897	3.1690
SPTB 10-03	SPTB1014J037	12.2500	2.5Y	10/14/2014	879	2.41					3.5859	3.2060	3.1858
FXTN 10-36	PIBD1015B367	12.3750	3Y	2/24/2015	1012	2.77					3.7996	3.4228	3.4091
FXTN 05-68 *	PIBD0515E685	6.3750	3Y	5/13/2015	1090	2.99	14.400000	3.5000	11:03:49 AM	3.5000	3.9250	3.5500	3.5400
FXTN 07-47	PIBD0715E477	8.3750	3.5Y	5/22/2015	1099	3.01					3.9479	3.5699	3.5599
FXTN 04-20	PIBD0415G203	4.8750	3.5Y	7/21/2015	1159	3.18					4.1009	3.7028	3.6928
RTB 05-09	PIID0515H097	5.8750	3.5Y	8/19/2015	1188	3.25					4.1748	3.7670	3.7570
FXTN 10-37	PIBD1015H370	11.8750	3.5Y	8/25/2015	1194	3.27					4.1901	3.7803	3.7703
FXTN 05-69	PIBD0515K697	4.6250	4Y	11/25/2015	1286	3.52					4.4247	3.9840	3.9740
FXTN 10-38	PIBD1015L384	10.1250	4Y	12/15/2015	1306	3.58					4.4757	4.0283	4.0183
FXTN 10-39	PIBD1016A393	9.2500	4Y	1/12/2016	1334	3.65					4.5471	4.0903	4.0803
FXTN 07-48	PIBD0716A488	7.0000	4Y	1/27/2016	1349	3.70	1.465000	4.3250	11:47:20 AM	4.3250	4.5853	4.1235	4.1135
RTB 05-10	PIID0516C107	6.0000	4Y	3/3/2016	1385	3.79					4.6771	4.2032	4.1932
FXTN 10-40	PIBD1016C407	7.5000	4Y	3/30/2016	1412	3.87					4.7459	4.2630	4.2530
FXTN 10-41 *	PIBD1016D416	7.0000	4Y	4/27/2016	1440	3.95					4.8173	4.3250	4.3150
FXTN 10-42	PIBD1016I420	9.1250	4.5Y	9/4/2016	1570	4.30	1.697000	4.8750	11:48:39 AM	4.4669	4.9202	4.4776	4.4712
RTB 07-01	PIID0716I018	7.0000	4.5Y	9/24/2016	1590	4.36	2.484500	4.7750	2:33:50 PM	4.7750	4.9360	4.5011	4.4952
FXTN 10-43	PIBD1016K436	6.2500	4.5Y	11/16/2016	1643	4.50					4.9780	4.5633	4.5589
FXTN 07-49	PIBD0717C493	7.0000	5Y	3/31/2017	1778	4.87	0.170000	4.7500	11:47:59 AM	4.7500	5.0848	4.7218	4.7212
FXTN 20-01 *	PIBD2017D011	14.3750	5Y	4/24/2017	1802	4.94					5.1038	4.7500	4.7500
RTB 07-02	PIID0717H026	6.6250	5.5Y	8/19/2017	1919	5.26					5.1252	4.7940	4.7901
FXTN 10-44	PIBD1017H447	7.7500	5.5Y	8/23/2017	1923	5.27					5.1260	4.7955	4.7915
FXTN 07-50	PIBD0717J502	5.3750	5.5Y	10/28/2017	1989	5.45	3.020000	4.7500	11:04:48 AM	4.7500	5.1380	4.8203	4.8142
FXTN 10-45	PIBD1018A451	5.8750	6Y	1/31/2018	2084	5.71	295.550000	4.9250	3:31:59 PM	4.8055	5.1554	4.8559	4.8468
FXTN 07-51	PIBD0718H511	5.0000	6.5Y	8/18/2018	2283	6.25					5.1918	4.9307	4.9150

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FXTN 10-47	PIBD1018K478	8.8750	7Y	11/20/2018	2377	6.51					5.2090	4.9660	4.9473
FXTN 10-48	PIBD1019B485	7.8750	7Y	2/19/2019	2468	6.76	110.144694	5.0500	3:06:05 PM	5.0012	5.2256	5.0002	4.9785
FXTN 07-53 *	PIBD0719D531	5.0000	7Y	4/26/2019	2534	6.94					5.2377	5.0250	5.0012
FXTN 10-50	PIBD1020B508	7.7500	8Y	2/18/2020	2832	7.76					5.4458	5.1453	5.1298
RTB 10-01	PIID1020H015	7.2500	8.5Y	8/19/2020	3015	8.26					5.5736	5.2191	5.2088
FXTN 10-51	PIBD1020I510	6.1250	8.5Y	9/16/2020	3043	8.34					5.5932	5.2304	5.2209
FXTN 10-52	PIBD1020L525	5.8750	9Y	12/16/2020	3134	8.59	14.042880	5.4500	2:32:33 PM	5.3039	5.6567	5.2672	5.2601
RTB 10-02	PIID1021C027	7.3750	9Y	3/3/2021	3211	8.80	1.700000	5.4250	10:45:44 AM	5.6620	5.7105	5.2982	5.2934
FXTN 10-53	PIBD1021D531	6.5000	9Y	4/28/2021	3267	8.95					5.7496	5.3208	5.3175
RTB 10-03	PIID1021J039	5.7500	9.5Y	10/20/2021	3442	9.43					5.8718	5.3915	5.3931
FXTN 10-55	PIBD1021K551	5.7500	10Y	11/24/2021	3477	9.53	519.000000	5.4650	3:15:55 PM	5.4556	5.8963	5.4056	5.4082
FXTN 10-54	PIBD1022G545	6.3750	10Y	1/19/2022	3533	9.68					5.9354	5.4282	5.4323
FXTN 20-02 *	PIBD2022C021	15.0000	10Y	3/14/2022	3587	9.83					5.9731	5.4500	5.4556
FXTN 20-03	PIBD2022J033	12.7500	10.5Y	10/17/2022	3804	10.42					5.9883	5.4827	5.4884
FXTN 20-04	PIBD2023B048	13.0000	11Y	2/20/2023	3930	10.77					5.9972	5.5017	5.5074
FXTN 20-05	PIBD2023E054	11.8750	12Y	5/29/2023	4028	11.04					6.0041	5.5164	5.5223
FXTN 20-06	PIBD2023J068	11.3750	12Y	10/23/2023	4175	11.44					6.0144	5.5386	5.5445
FXTN 20-07	PIBD2024F075	12.3750	13Y	6/3/2024	4399	12.05					6.0301	5.5723	5.5783
FXTN 20-08	PIBD2024H086	12.8750	13Y	8/5/2024	4462	12.22					6.0346	5.5818	5.5878
FXTN 20-09	PIBD2024K091	13.7500	13Y	11/11/2024	4560	12.49					6.0414	5.5965	5.6026
FXTN 20-10	PIBD2025D103	12.1250	13Y	4/14/2025	4714	12.92					6.0523	5.6197	5.6259
FXTN 20-11	PIBD2025J116	12.1250	14Y	10/20/2025	4903	13.43					6.0655	5.6482	5.6544
FXTN 25-01	PIBD2525K015	18.2500	14Y	11/29/2025	4943	13.54					6.0684	5.6542	5.6605
FXTN 20-12	PIBD2026A122	10.2500	14Y	1/19/2026	4994	13.68	60.000000	5.9500	3:36:43 PM	5.9500	6.0719	5.6619	5.6682
RTB 15-01	PIID1526J019	6.2500	15Y	10/20/2026	5268	14.43	3.500000	5.9000	2:14:32 PM	5.8713	6.0912	5.7032	5.7095
FXTN 20-13	PIBD2026L139	8.0000	15Y	12/7/2026	5316	14.56					6.0946	5.7104	5.7168
RTB 15-02	PIID1527C023	5.3750	15Y	3/1/2027	5400	14.79	0.525000	5.4000	11:15:54 AM	5.4000	6.1005	5.7230	5.7295
FXTN 20-14	PIBD2027I140	8.6250	16Y	9/6/2027	5589	15.31					6.1138	5.7515	5.7580
FXTN 20-15	PIBD2028L151	9.5000	17Y	12/4/2028	6044	16.56					6.1457	5.8200	5.8267
FXTN 20-16	PIBD2030E166	8.7500	19Y	5/27/2030	6583	18.04					6.1836	5.9012	5.9082
FXTN 25-02	PIBD2530G029	12.5000	19Y	7/28/2030	6645	18.21					6.1880	5.9106	5.9175
FXTN 25-03	PIBD2531A032	11.2500	19Y	1/26/2031	6827	18.70					6.2007	5.9380	5.9450
FXTN 20-17	PIBD2031G171	8.0000	20Y	7/19/2031	7001	19.18	1,465.000000	6.0155	4:12:33 PM	6.0107	6.2130	5.9642	5.9713
FXTN 25-04	PIBD2531J042	9.3750	20Y	10/5/2031	7079	19.39					6.2184	5.9759	5.9831
FXTN 20-18	PIBD2032B183	5.8750	20Y	2/2/2032	7199	19.72					6.2269	5.9940	6.0012
RTB 20-01 *	PIID2032C014	5.8750	20Y	3/1/2032	7227	19.80	94.990900	5.9152	3:51:18 PM	5.9248	6.2288	5.9982	6.0054
FXTN 25-05	PIBD2532K057	8.5000	21Y	11/29/2032	7500	20.55					6.2935	6.0760	6.0821
FXTN 25-06	PIBD2534K062	9.2500	23Y	11/5/2034	8206	22.48					6.4607	6.2772	6.2802
FXTN 25-07	PIBD2535I071	8.0000	24Y	9/30/2035	8535	23.38					6.5386	6.3710	6.3726
FXTN 25-08	PIBD2535L086	8.1250	24Y	12/16/2035	8612	23.59	2,750.700000	6.2400	2:14:03 PM	6.2457	6.5568	6.3929	6.3942
FXTN 25-09 *	PIBD2536I097	7.6250	25Y	9/29/2036	8900	24.38					6.6250	6.4750	6.4750