

Interpolated Bonds
May 30, 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	62	0.17					2.3998	2.2417	2.2470
FXTN 07-40	PIBD0712H408	11.3750	2M	8/18/2012	79	0.22					2.3868	2.2214	2.2300
RTB 03-07	PIID0312I070	5.2500	4M	9/24/2012	116	0.32	0.557202	2.0000	11:30:15 AM	2.0000	2.3943	2.2238	2.2330
FXTN 10-30	PIBD1012J302	12.1250	5M	10/17/2012	139	0.38					2.4200	2.2525	2.2585
FXTN 07-41	PIBD0712K413	10.5000	5M	11/17/2012	170	0.47					2.4546	2.2913	2.2928
FXTN 07-42	PIBD0713A421	9.0000	7M	1/5/2013	219	0.60					2.5401	2.3770	2.3666
FXTN 03-19	PIBD0313A199	5.2500	8M	1/7/2013	221	0.61	24.000000	2.7500	3:27:11 PM	2.7500	2.5439	2.3808	2.3698
FXTN 07-43	PIBD0713C438	8.7500	9M	3/3/2013	276	0.76	16.000000	4.1000	11:26:31 AM	4.0500	2.6498	2.4851	2.4590
FXTN 05-66	PIBD0513C664	6.6250	10M	3/13/2013	286	0.78					2.6691	2.5040	2.4752
FXTN 10-31	PIBD1013C316	12.7500	10M	3/27/2013	300	0.82					2.6960	2.5306	2.4979
FXTN 10-32	PIBD1013E320	11.7500	1Y	5/15/2013	349	0.96					2.7904	2.6235	2.5773
FXTN 07-44	PIBD0713F446	9.6250	1.5Y	6/29/2013	394	1.08					2.8637	2.6707	2.6235
RTB 05-07	PIID0513G075	9.0000	1.5Y	7/31/2013	426	1.17	113.202843	2.8000	4:13:13 PM	2.8000	2.9116	2.6920	2.6477
FXTN 10-33	PIBD1013J337	11.0000	1.5Y	10/9/2013	496	1.36					3.0163	2.7387	2.7007
FXTN 07-45	PIBD0713K457	7.1250	1.5Y	11/2/2013	520	1.42					3.0522	2.7547	2.7189
FXTN 05-67	PIBD0514A673	6.2500	2Y	1/27/2014	606	1.66	184.000000	2.8000	3:01:52 PM	2.8272	3.1809	2.8120	2.7840
FXTN 10-34 *	PIBD1014C341	12.3750	2Y	3/25/2014	663	1.82					3.2662	2.8500	2.8272
FXTN 10-35	PIBD1014G356	12.7500	2.5Y	7/15/2014	775	2.12					3.4722	3.0287	3.0066
RTB 05-08	PIID0514I080	6.2500	2.5Y	9/24/2014	846	2.32	0.500000	4.2500	2:58:19 PM	4.2500	3.6028	3.1420	3.1204
FXTN 07-46	PIBD0714J466	6.5000	2.5Y	10/4/2014	856	2.35					3.6212	3.1580	3.1364
SPTB 10-03	SPTB1014J037	12.2500	2.5Y	10/14/2014	866	2.37					3.6396	3.1739	3.1525
FXTN 10-36	PIBD1015B367	12.3750	3Y	2/24/2015	999	2.74					3.8842	3.3862	3.3656
FXTN 05-68	PIBD0515E685	6.3750	3Y	5/13/2015	1077	2.95					4.0277	3.5106	3.4906
FXTN 07-47 *	PIBD0715E477	8.3750	3Y	5/22/2015	1086	2.98					4.0442	3.5250	3.5050
FXTN 04-20	PIBD0415G203	4.8750	3.5Y	7/21/2015	1146	3.14					4.1857	3.6622	3.6458
RTB 05-09	PIID0515H097	5.8750	3.5Y	8/19/2015	1175	3.22	77.161600	4.6000	11:17:13 AM	4.3861	4.2540	3.7286	3.7138
FXTN 10-37	PIBD1015H370	11.8750	3.5Y	8/25/2015	1181	3.24					4.2682	3.7423	3.7279
FXTN 05-69	PIBD0515K697	4.6250	3.5Y	11/25/2015	1273	3.49					4.4850	3.9527	3.9437
FXTN 10-38	PIBD1015L384	10.1250	4Y	12/15/2015	1293	3.54					4.5322	3.9985	3.9906
FXTN 10-39	PIBD1016A393	9.2500	4Y	1/12/2016	1321	3.62					4.5982	4.0625	4.0563
FXTN 07-48	PIBD0716A488	7.0000	4Y	1/27/2016	1336	3.66	1.800000	4.3500	12:11:26 PM	4.3500	4.6336	4.0968	4.0915
RTB 05-10	PIID0516C107	6.0000	4Y	3/3/2016	1372	3.76	6.500000	4.8750	3:42:52 PM	5.1747	4.7184	4.1792	4.1760
FXTN 10-40	PIBD1016C407	7.5000	4Y	3/30/2016	1399	3.83					4.7821	4.2410	4.2393
FXTN 10-41 *	PIBD1016D416	7.0000	4Y	4/27/2016	1427	3.91					4.8481	4.3050	4.3050
FXTN 10-42	PIBD1016I420	9.1250	4.5Y	9/4/2016	1557	4.27					4.9399	4.4828	4.4810
RTB 07-01	PIID0716I018	7.0000	4.5Y	9/24/2016	1577	4.32					4.9541	4.5101	4.5080
FXTN 10-43	PIBD1016K436	6.2500	4.5Y	11/16/2016	1630	4.47					4.9915	4.5826	4.5798
FXTN 07-49	PIBD0717C493	7.0000	5Y	3/31/2017	1765	4.84					5.0869	4.7672	4.7625
FXTN 20-01 *	PIBD2017D011	14.3750	5Y	4/24/2017	1789	4.90					5.1038	4.8000	4.7950
RTB 07-02	PIID0717H026	6.6250	5.5Y	8/19/2017	1906	5.22					5.1192	4.8360	4.8306
FXTN 10-44	PIBD1017H447	7.7500	5.5Y	8/23/2017	1910	5.23	6.187000	4.8000	11:38:00 AM	4.8000	5.1197	4.8372	4.8318
FXTN 07-50	PIBD0717J502	5.3750	5.5Y	10/28/2017	1976	5.41					5.1283	4.8575	4.8518
FXTN 10-45	PIBD1018A451	5.8750	6Y	1/31/2018	2071	5.67	20.000000	4.8500	11:10:21 AM	4.8500	5.1407	4.8867	4.8807
FXTN 07-51	PIBD0718H511	5.0000	6.5Y	8/18/2018	2270	6.22					5.1668	4.9478	4.9412

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FXTN 10-47	PIBD1018K478	8.8750	6.5Y	11/20/2018	2364	6.48					5.1791	4.9767	4.9698
FXTN 10-48	PIBD1019B485	7.8750	7Y	2/19/2019	2455	6.73					5.1910	5.0047	4.9974
FXTN 07-53 *	PIBD0719D531	5.0000	7Y	4/26/2019	2521	6.91	17.200000	4.9350	3:08:25 PM	4.9225	5.1996	5.0250	5.0175
FXTN 10-50	PIBD1020B508	7.7500	8Y	2/18/2020	2819	7.72					5.4239	5.1637	5.1451
RTB 10-01	PIID1020H015	7.2500	8.5Y	8/19/2020	3002	8.22	0.010000	5.5000	2:05:25 PM	5.5000	5.5617	5.2488	5.2234
FXTN 10-51	PIBD1020I510	6.1250	8.5Y	9/16/2020	3030	8.30					5.5828	5.2619	5.2354
FXTN 10-52	PIBD1020L525	5.8750	9Y	12/16/2020	3121	8.55					5.6513	5.3042	5.2744
RTB 10-02	PIID1021C027	7.3750	9Y	3/3/2021	3198	8.76	1.000000	5.3000	11:01:46 AM	5.3000	5.7093	5.3400	5.3074
FXTN 10-53	PIBD1021D531	6.5000	9Y	4/28/2021	3254	8.92					5.7514	5.3661	5.3313
RTB 10-03	PIID1021J039	5.7500	9.5Y	10/20/2021	3429	9.39					5.8832	5.4475	5.4063
FXTN 10-55	PIBD1021K551	5.7500	9.5Y	11/24/2021	3464	9.49	301.000000	5.4750	4:02:16 PM	5.4836	5.9095	5.4638	5.4213
FXTN 10-54	PIBD1022G545	6.3750	10Y	1/19/2022	3520	9.64	205.500000	5.5000	3:55:38 PM	5.4684	5.9517	5.4899	5.4452
FXTN 20-02 *	PIBD2022C021	15.0000	10Y	3/14/2022	3574	9.79					5.9923	5.5150	5.4684
FXTN 20-03	PIBD2022J033	12.7500	10.5Y	10/17/2022	3791	10.39					6.0061	5.5439	5.5001
FXTN 20-04	PIBD2023B048	13.0000	11Y	2/20/2023	3917	10.73					6.0141	5.5606	5.5185
FXTN 20-05	PIBD2023E054	11.8750	11Y	5/29/2023	4015	11.00					6.0203	5.5736	5.5329
FXTN 20-06	PIBD2023J068	11.3750	12Y	10/23/2023	4162	11.40					6.0296	5.5932	5.5544
FXTN 20-07	PIBD2024F075	12.3750	13Y	6/3/2024	4386	12.02					6.0438	5.6230	5.5872
FXTN 20-08	PIBD2024H086	12.8750	13Y	8/5/2024	4449	12.19					6.0478	5.6313	5.5964
FXTN 20-09	PIBD2024K091	13.7500	13Y	11/11/2024	4547	12.46					6.0540	5.6444	5.6107
FXTN 20-10	PIBD2025D103	12.1250	13Y	4/14/2025	4701	12.88					6.0638	5.6648	5.6332
FXTN 20-11	PIBD2025J116	12.1250	14Y	10/20/2025	4890	13.40					6.0757	5.6900	5.6609
FXTN 25-01	PIBD2525K015	18.2500	14Y	11/29/2025	4930	13.51					6.0783	5.6953	5.6667
FXTN 20-12	PIBD2026A122	10.2500	14Y	1/19/2026	4981	13.65					6.0815	5.7021	5.6742
RTB 15-01	PIID1526J019	6.2500	15Y	10/20/2026	5255	14.40	6.700000	5.9500	12:00:52 PM	5.9125	6.0989	5.7385	5.7143
FXTN 20-13	PIBD2026L139	8.0000	15Y	12/7/2026	5303	14.53					6.1019	5.7449	5.7213
RTB 15-02	PIID1527C023	5.3750	15Y	3/1/2027	5387	14.76					6.1072	5.7560	5.7336
FXTN 20-14	PIBD2027I140	8.6250	16Y	9/6/2027	5576	15.28					6.1192	5.7812	5.7613
FXTN 20-15	PIBD2028L151	9.5000	17Y	12/4/2028	6031	16.52					6.1481	5.8417	5.8278
FXTN 20-16	PIBD2030E166	8.7500	18Y	5/27/2030	6570	18.00					6.1822	5.9133	5.9067
FXTN 25-02	PIBD2530G029	12.5000	19Y	7/28/2030	6632	18.17					6.1862	5.9216	5.9158
FXTN 25-03	PIBD2531A032	11.2500	19Y	1/26/2031	6814	18.67					6.1977	5.9458	5.9424
FXTN 20-17	PIBD2031G171	8.0000	20Y	7/19/2031	6988	19.15	3,212.000000	6.0150	3:48:29 PM	6.0036	6.2087	5.9689	5.9678
FXTN 25-04	PIBD2531J042	9.3750	20Y	10/5/2031	7066	19.36					6.2137	5.9793	5.9792
FXTN 20-18	PIBD2032B183	5.8750	20Y	2/2/2032	7186	19.69	5.000000	6.0000	3:46:46 PM	6.0000	6.2213	5.9952	5.9968
RTB 20-01 *	PIID2032C014	5.8750	20Y	3/1/2032	7214	19.76	866.000000	5.9000	2:23:00 PM	5.9911	6.2231	5.9990	6.0009
FXTN 25-05	PIBD2532K057	8.5000	21Y	11/29/2032	7487	20.51					6.2849	6.0685	6.0538
FXTN 25-06	PIBD2534K062	9.2500	23Y	11/5/2034	8193	22.45					6.4448	6.2483	6.1906
FXTN 25-07	PIBD2535I071	8.0000	24Y	9/30/2035	8522	23.35					6.5193	6.3320	6.2543
FXTN 25-08	PIBD2535L086	8.1250	24Y	12/16/2035	8599	23.56	823.000000	6.1500	3:08:49 PM	6.1518	6.5367	6.3517	6.2692
FXTN 25-09 *	PIBD2536I097	7.6250	25Y	9/29/2036	8887	24.35	21.541000	6.3250	2:49:58 PM	6.3547	6.6019	6.4250	6.3250