

Interpolated Bonds  
June 04, 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	57	0.16	0.535552	2.3800	11:28:26 AM	2.3800	2.4416	2.2719	2.2469
FXTN 07-40	PIBD0712H408	11.3750	2M	8/18/2012	74	0.20					2.4223	2.2491	2.2241
RTB 03-07	PIID0312I070	5.2500	4M	9/24/2012	111	0.30					2.4218	2.2476	2.2238
FXTN 10-30	PIBD1012J302	12.1250	5M	10/17/2012	134	0.37					2.4458	2.2750	2.2525
FXTN 07-41	PIBD0712K413	10.5000	5M	11/17/2012	165	0.45					2.4781	2.3119	2.2913
FXTN 07-42	PIBD0713A421	9.0000	7M	1/5/2013	214	0.59					2.5408	2.3751	2.3530
FXTN 03-19	PIBD0313A199	5.2500	7M	1/7/2013	216	0.59					2.5435	2.3777	2.3555
FXTN 07-43	PIBD0713C438	8.7500	9M	3/3/2013	271	0.74	4.041000	3.0500	11:40:54 AM	3.0500	2.6175	2.4503	2.4251
FXTN 05-66	PIBD0513C664	6.6250	9M	3/13/2013	281	0.77					2.6310	2.4635	2.4377
FXTN 10-31	PIBD1013C316	12.7500	10M	3/27/2013	295	0.81					2.6498	2.4819	2.4554
FXTN 10-32	PIBD1013E320	11.7500	1Y	5/15/2013	344	0.94					2.7158	2.5465	2.5173
FXTN 07-44	PIBD0713F446	9.6250	1.5Y	6/29/2013	389	1.07					2.7955	2.6032	2.5755
RTB 05-07	PIID0513G075	9.0000	1.5Y	7/31/2013	421	1.15	17.459232	2.7850	12:24:36 PM	2.7850	2.8584	2.6427	2.6173
FXTN 10-33	PIBD1013J337	11.0000	1.5Y	10/9/2013	491	1.35					2.9958	2.7290	2.7087
FXTN 07-45	PIBD0713K457	7.1250	1.5Y	11/2/2013	515	1.41					3.0430	2.7586	2.7401
FXTN 05-67	PIBD0514A673	6.2500	2Y	1/27/2014	601	1.65	64.427313	2.8500	12:15:37 PM	2.8500	3.2119	2.8647	2.8524
FXTN 10-34 *	PIBD1014C341	12.3750	2Y	3/25/2014	658	1.80	3.420000	4.3750	3:01:11 PM	4.3750	3.3238	2.9350	2.9269
FXTN 10-35	PIBD1014G356	12.7500	2.5Y	7/15/2014	770	2.11					3.5207	3.1045	3.0839
RTB 05-08	PIID0514I080	6.2500	2.5Y	9/24/2014	841	2.30					3.6455	3.2119	3.1835
FXTN 07-46	PIBD0714J466	6.5000	2.5Y	10/4/2014	851	2.33					3.6631	3.2270	3.1975
SPTB 10-03	SPTB1014J037	12.2500	2.5Y	10/14/2014	861	2.36					3.6806	3.2421	3.2115
FXTN 10-36	PIBD1015B367	12.3750	3Y	2/24/2015	994	2.72					3.9144	3.4434	3.3980
FXTN 05-68	PIBD0515E685	6.3750	3Y	5/13/2015	1072	2.94					4.0515	3.5614	3.5074
FXTN 07-47 *	PIBD0715E477	8.3750	3Y	5/22/2015	1081	2.96					4.0673	3.5750	3.5200
FXTN 04-20	PIBD0415G203	4.8750	3.5Y	7/21/2015	1141	3.13					4.2475	3.7263	3.6678
RTB 05-09	PIID0515H097	5.8750	3.5Y	8/19/2015	1170	3.21					4.3345	3.7995	3.7392
FXTN 10-37	PIBD1015H370	11.8750	3.5Y	8/25/2015	1176	3.22					4.3525	3.8146	3.7540
FXTN 05-69	PIBD0515K697	4.6250	3.5Y	11/25/2015	1268	3.47					4.6288	4.0466	3.9806
FXTN 10-38	PIBD1015L384	10.1250	4Y	12/15/2015	1288	3.53					4.6888	4.0971	4.0299
FXTN 10-39	PIBD1016A393	9.2500	4Y	1/12/2016	1316	3.61					4.7729	4.1677	4.0989
FXTN 07-48	PIBD0716A488	7.0000	4Y	1/27/2016	1331	3.65					4.8179	4.2055	4.1358
RTB 05-10	PIID0516C107	6.0000	4Y	3/3/2016	1367	3.75	1.490000	4.8000	3:12:45 PM	4.7327	4.9260	4.2963	4.2245
FXTN 10-40	PIBD1016C407	7.5000	4Y	3/30/2016	1394	3.82					5.0071	4.3644	4.2910
FXTN 10-41 *	PIBD1016D416	7.0000	4Y	4/27/2016	1422	3.90					5.0912	4.4350	4.3600
FXTN 10-42	PIBD1016I420	9.1250	4.5Y	9/4/2016	1552	4.25	45.895000	4.5900	3:58:58 PM	4.5785	5.1482	4.6020	4.5324
RTB 07-01	PIID0716I018	7.0000	4.5Y	9/24/2016	1572	4.31	0.100000	5.0250	11:48:14 AM	5.0250	5.1570	4.6277	4.5589
FXTN 10-43	PIBD1016K436	6.2500	4.5Y	11/16/2016	1625	4.45					5.1802	4.6958	4.6292
FXTN 07-49	PIBD0717C493	7.0000	5Y	3/31/2017	1760	4.82					5.2395	4.8692	4.8082
FXTN 20-01 *	PIBD2017D011	14.3750	5Y	4/24/2017	1784	4.89					5.2500	4.9000	4.8400
RTB 07-02	PIID0717H026	6.6250	5.5Y	8/19/2017	1901	5.21					5.2666	4.9360	4.8816
FXTN 10-44	PIBD1017H447	7.7500	5.5Y	8/23/2017	1905	5.22	12.000000	4.8500	11:13:41 AM	4.8500	5.2672	4.9372	4.8830
FXTN 07-50	PIBD0717J502	5.3750	5.5Y	10/28/2017	1971	5.40					5.2765	4.9575	4.9064
FXTN 10-45	PIBD1018A451	5.8750	6Y	1/31/2018	2066	5.66	613.000000	4.9600	2:01:05 PM	4.9582	5.2900	4.9867	4.9402
FXTN 07-51	PIBD0718H511	5.0000	6.5Y	8/18/2018	2265	6.21					5.3182	5.0478	5.0108

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FXTN 10-47	PIBD1018K478	8.8750	6.5Y	11/20/2018	2359	6.46					5.3316	5.0767	5.0442
FXTN 10-48	PIBD1019B485	7.8750	7Y	2/19/2019	2450	6.71					5.3445	5.1047	5.0766
FXTN 07-53 *	PIBD0719D531	5.0000	7Y	4/26/2019	2516	6.89	4.000000	4.9000	2:23:05 PM	4.9125	5.3538	5.1250	5.1000
FXTN 10-50	PIBD1020B508	7.7500	8Y	2/18/2020	2814	7.71					5.5427	5.2835	5.2217
RTB 10-01	PIID1020H015	7.2500	8.5Y	8/19/2020	2997	8.21					5.6587	5.3808	5.2964
FXTN 10-51	PIBD1020I510	6.1250	8.5Y	9/16/2020	3025	8.29					5.6764	5.3957	5.3079
FXTN 10-52	PIBD1020L525	5.8750	9Y	12/16/2020	3116	8.54	3.000000	5.2500	3:16:01 PM	5.2500	5.7341	5.4441	5.3450
RTB 10-02	PIID1021C027	7.3750	9Y	3/3/2021	3193	8.75					5.7829	5.4850	5.3765
FXTN 10-53	PIBD1021D531	6.5000	9Y	4/28/2021	3249	8.90					5.8184	5.5148	5.3993
RTB 10-03	PIID1021J039	5.7500	9.5Y	10/20/2021	3424	9.38	2.000000	5.5950	3:05:24 PM	5.5950	5.9293	5.6079	5.4708
FXTN 10-55	PIBD1021K551	5.7500	9.5Y	11/24/2021	3459	9.48	985.000000	5.4700	11:43:59 AM	5.5394	5.9514	5.6265	5.4851
FXTN 10-54	PIBD1022G545	6.3750	10Y	1/19/2022	3515	9.63	56.000000	5.5300	3:19:41 PM	5.5300	5.9869	5.6563	5.5079
FXTN 20-02 *	PIBD2022C021	15.0000	10Y	3/14/2022	3569	9.78					6.0212	5.6850	5.5300
FXTN 20-03	PIBD2022J033	12.7500	10.5Y	10/17/2022	3786	10.37					6.0395	5.7066	5.5609
FXTN 20-04	PIBD2023B048	13.0000	11Y	2/20/2023	3912	10.72					6.0501	5.7191	5.5788
FXTN 20-05	PIBD2023E054	11.8750	11Y	5/29/2023	4010	10.99					6.0583	5.7289	5.5928
FXTN 20-06	PIBD2023J068	11.3750	12Y	10/23/2023	4157	11.39					6.0707	5.7435	5.6137
FXTN 20-07	PIBD2024F075	12.3750	12Y	6/3/2024	4381	12.00					6.0896	5.7658	5.6456
FXTN 20-08	PIBD2024H086	12.8750	13Y	8/5/2024	4444	12.18					6.0949	5.7720	5.6545
FXTN 20-09	PIBD2024K091	13.7500	13Y	11/11/2024	4542	12.44					6.1032	5.7818	5.6685
FXTN 20-10	PIBD2025D103	12.1250	13Y	4/14/2025	4696	12.87					6.1162	5.7971	5.6904
FXTN 20-11	PIBD2025J116	12.1250	14Y	10/20/2025	4885	13.38					6.1321	5.8159	5.7173
FXTN 25-01	PIBD2525K015	18.2500	14Y	11/29/2025	4925	13.49					6.1355	5.8199	5.7230
FXTN 20-12	PIBD2026A122	10.2500	14Y	1/19/2026	4976	13.63					6.1398	5.8250	5.7303
RTB 15-01	PIID1526J019	6.2500	15Y	10/20/2026	5250	14.38	0.205000	6.0000	3:14:16 PM	5.8048	6.1629	5.8522	5.7693
FXTN 20-13	PIBD2026L139	8.0000	15Y	12/7/2026	5298	14.52					6.1669	5.8570	5.7761
RTB 15-02	PIID1527C023	5.3750	15Y	3/1/2027	5382	14.75					6.1740	5.8654	5.7881
FXTN 20-14	PIBD2027I140	8.6250	16Y	9/6/2027	5571	15.26					6.1900	5.8842	5.8150
FXTN 20-15	PIBD2028L151	9.5000	17Y	12/4/2028	6026	16.51	60.000000	5.8650	9:15:11 AM	5.8675	6.2283	5.9294	5.8797
FXTN 20-16	PIBD2030E166	8.7500	18Y	5/27/2030	6565	17.99					6.2738	5.9830	5.9564
FXTN 25-02	PIBD2530G029	12.5000	19Y	7/28/2030	6627	18.16					6.2790	5.9892	5.9653
FXTN 25-03	PIBD2531A032	11.2500	19Y	1/26/2031	6809	18.65					6.2943	6.0073	5.9912
FXTN 20-17	PIBD2031G171	8.0000	20Y	7/19/2031	6983	19.13	1,264.502000	6.0800	3:59:17 PM	6.0589	6.3090	6.0246	6.0159
FXTN 25-04	PIBD2531J042	9.3750	20Y	10/5/2031	7061	19.35					6.3156	6.0324	6.0270
FXTN 20-18	PIBD2032B183	5.8750	20Y	2/2/2032	7181	19.67	4.000000	6.3750	3:43:18 PM	6.3750	6.3257	6.0443	6.0441
RTB 20-01 *	PIID2032C014	5.8750	20Y	3/1/2032	7209	19.75	1,019.619500	6.0500	4:04:51 PM	6.0334	6.3281	6.0471	6.0481
FXTN 25-05	PIBD2532K057	8.5000	21Y	11/29/2032	7482	20.50					6.3844	6.1210	6.1015
FXTN 25-06	PIBD2534K062	9.2500	23Y	11/5/2034	8188	22.43					6.5300	6.3121	6.2394
FXTN 25-07	PIBD2535I071	8.0000	24Y	9/30/2035	8517	23.33					6.5978	6.4012	6.3037
FXTN 25-08	PIBD2535L086	8.1250	24Y	12/16/2035	8594	23.55	705.985000	6.2500	2:55:34 PM	6.2058	6.6137	6.4220	6.3187
FXTN 25-09 *	PIBD2536I097	7.6250	25Y	9/29/2036	8882	24.33	12.000000	6.2000	2:43:33 PM	6.2038	6.6731	6.5000	6.3750