

Interpolated Bonds

June 11, 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	49	0.13					2.4283	2.2656	2.2656
FXTN 07-40	PIBD0712H408	11.3750	2M	8/18/2012	66	0.18					2.4074	2.2429	2.2429
RTB 03-07	PIID0312I070	5.2500	4M	9/24/2012	103	0.28	110.000000	2.6500	11:32:36 AM	2.7409	2.3755	2.2075	2.2075
FXTN 10-30	PIBD1012J302	12.1250	4M	10/17/2012	126	0.35					2.4096	2.2420	2.2420
FXTN 07-41	PIBD0712K413	10.5000	5M	11/17/2012	157	0.43					2.4556	2.2885	2.2885
FXTN 07-42	PIBD0713A421	9.0000	7M	1/5/2013	206	0.56					2.5178	2.3499	2.3488
FXTN 03-19	PIBD0313A199	5.2500	7M	1/7/2013	208	0.57					2.5202	2.3523	2.3512
FXTN 07-43	PIBD0713C438	8.7500	9M	3/3/2013	263	0.72					2.5866	2.4172	2.4146
FXTN 05-66	PIBD0513C664	6.6250	9M	3/13/2013	273	0.75					2.5986	2.4290	2.4262
FXTN 10-31	PIBD1013C316	12.7500	10M	3/27/2013	287	0.79					2.6155	2.4456	2.4423
FXTN 10-32	PIBD1013E320	11.7500	11M	5/15/2013	336	0.92					2.6746	2.5035	2.4988
FXTN 07-44	PIBD0713F446	9.6250	1.5Y	6/29/2013	381	1.04					2.7538	2.5567	2.5496
RTB 05-07	PIID0513G075	9.0000	1.5Y	7/31/2013	413	1.13					2.8181	2.5945	2.5854
FXTN 10-33	PIBD1013J337	11.0000	1.5Y	10/9/2013	483	1.32					2.9587	2.6774	2.6635
FXTN 07-45	PIBD0713K457	7.1250	1.5Y	11/2/2013	507	1.39					3.0069	2.7058	2.6903
FXTN 05-67	PIBD0514A673	6.2500	2Y	1/27/2014	593	1.62					3.1797	2.8075	2.7863
FXTN 10-34 *	PIBD1014C341	12.3750	2Y	3/25/2014	650	1.78					3.2942	2.8750	2.8500
FXTN 10-35	PIBD1014G356	12.7500	2.5Y	7/15/2014	762	2.09					3.4694	3.0471	3.0261
RTB 05-08	PIID0514I080	6.2500	2.5Y	9/24/2014	833	2.28	0.390000	4.0000	3:00:01 PM	4.0000	3.5804	3.1562	3.1377
FXTN 07-46	PIBD0714J466	6.5000	2.5Y	10/4/2014	843	2.31					3.5961	3.1716	3.1534
SPTB 10-03	SPTB1014J037	12.2500	2.5Y	10/14/2014	853	2.34					3.6117	3.1869	3.1691
FXTN 10-36	PIBD1015B367	12.3750	3Y	2/24/2015	986	2.70					3.8197	3.3913	3.3782
FXTN 05-68	PIBD0515E685	6.3750	3Y	5/13/2015	1064	2.92					3.9417	3.5112	3.5009
FXTN 07-47 *	PIBD0715E477	8.3750	3Y	5/22/2015	1073	2.94					3.9558	3.5250	3.5150
FXTN 04-20	PIBD0415G203	4.8750	3.5Y	7/21/2015	1133	3.10					4.0749	3.6702	3.6575
RTB 05-09	PIID0515H097	5.8750	3.5Y	8/19/2015	1162	3.18	1.000000	5.0000	8:57:44 AM	5.0000	4.1324	3.7403	3.7264
FXTN 10-37	PIBD1015H370	11.8750	3.5Y	8/25/2015	1168	3.20					4.1444	3.7548	3.7407
FXTN 05-69	PIBD0515K697	4.6250	3.5Y	11/25/2015	1260	3.45					4.3270	3.9774	3.9592
FXTN 10-38	PIBD1015L384	10.1250	4Y	12/15/2015	1280	3.51					4.3667	4.0258	4.0067
FXTN 10-39	PIBD1016A393	9.2500	4Y	1/12/2016	1308	3.58					4.4223	4.0935	4.0732
FXTN 07-48	PIBD0716A488	7.0000	4Y	1/27/2016	1323	3.62					4.4520	4.1298	4.1088
RTB 05-10	PIID0516C107	6.0000	4Y	3/3/2016	1359	3.72					4.5235	4.2169	4.1944
FXTN 10-40	PIBD1016C407	7.5000	4Y	3/30/2016	1386	3.80					4.5771	4.2823	4.2585
FXTN 10-41 *	PIBD1016D416	7.0000	4Y	4/27/2016	1414	3.87					4.6327	4.3500	4.3250
FXTN 10-42	PIBD1016I420	9.1250	4.5Y	9/4/2016	1544	4.23	58.000000	4.5500	3:15:24 PM	4.5500	4.8109	4.4936	4.4776
RTB 07-01	PIID0716I018	7.0000	4.5Y	9/24/2016	1564	4.28	30.955000	4.7500	3:06:07 PM	4.6573	4.8383	4.5157	4.5011
FXTN 10-43	PIBD1016K436	6.2500	4.5Y	11/16/2016	1617	4.43					4.9109	4.5743	4.5633
FXTN 07-49	PIBD0717C493	7.0000	5Y	3/31/2017	1752	4.80					5.0960	4.7235	4.7218
FXTN 20-01 *	PIBD2017D011	14.3750	5Y	4/24/2017	1776	4.87					5.1288	4.7500	4.7500
RTB 07-02	PIID0717H026	6.6250	5.5Y	8/19/2017	1893	5.19	6.000000	4.9000	10:31:18 AM	4.9000	5.1486	4.7948	4.7934
FXTN 10-44	PIBD1017H447	7.7500	5.5Y	8/23/2017	1897	5.20					5.1493	4.7963	4.7949
FXTN 07-50	PIBD0717J502	5.3750	5.5Y	10/28/2017	1963	5.38	4.500000	4.8000	11:18:33 AM	4.8000	5.1605	4.8215	4.8194
FXTN 10-45	PIBD1018A451	5.8750	6Y	1/31/2018	2058	5.64	7.000000	4.8500	10:23:25 AM	4.8500	5.1766	4.8579	4.8546
FXTN 07-51	PIBD0718H511	5.0000	6.5Y	8/18/2018	2257	6.18					5.2102	4.9340	4.9284

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FXTN 10-47	PIBD1018K478	8.8750	6.5Y	11/20/2018	2351	6.44					5.2261	4.9699	4.9633
FXTN 10-48	PIBD1019B485	7.8750	7Y	2/19/2019	2442	6.69					5.2415	5.0048	4.9970
FXTN 07-53 *	PIBD0719D531	5.0000	7Y	4/26/2019	2508	6.87	26.000000	5.0000	3:13:30 PM	5.0000	5.2527	5.0300	5.0215
FXTN 10-50	PIBD1020B508	7.7500	8Y	2/18/2020	2806	7.69					5.4582	5.1356	5.1294
RTB 10-01	PIID1020H015	7.2500	8.5Y	8/19/2020	2989	8.19					5.5844	5.2005	5.1957
FXTN 10-51	PIBD1020I510	6.1250	8.5Y	9/16/2020	3017	8.27					5.6037	5.2104	5.2058
FXTN 10-52	PIBD1020L525	5.8750	9Y	12/16/2020	3108	8.52	21.445000	5.1500	2:42:28 PM	5.1999	5.6665	5.2427	5.2388
RTB 10-02	PIID1021C027	7.3750	9Y	3/3/2021	3185	8.73	5.150000	5.3500	3:00:59 PM	5.3534	5.7196	5.2700	5.2667
FXTN 10-53	PIBD1021D531	6.5000	9Y	4/28/2021	3241	8.88					5.7582	5.2898	5.2870
RTB 10-03	PIID1021J039	5.7500	9.5Y	10/20/2021	3416	9.36	38.500000	5.3250	11:21:52 AM	5.3282	5.8789	5.3518	5.3504
FXTN 10-55	PIBD1021K551	5.7500	9.5Y	11/24/2021	3451	9.45	3.800000	5.3200	9:43:19 AM	5.3200	5.9030	5.3642	5.3630
FXTN 10-54	PIBD1022G545	6.3750	10Y	1/19/2022	3507	9.61	465.000000	5.4000	3:13:23 PM	5.4029	5.9416	5.3841	5.3833
FXTN 20-02 *	PIBD2022C021	15.0000	10Y	3/14/2022	3561	9.76					5.9788	5.4032	5.4029
FXTN 20-03	PIBD2022J033	12.7500	10.5Y	10/17/2022	3778	10.35					5.9857	5.4340	5.4333
FXTN 20-04	PIBD2023B048	13.0000	11Y	2/20/2023	3904	10.70					5.9896	5.4518	5.4510
FXTN 20-05	PIBD2023E054	11.8750	11Y	5/29/2023	4002	10.96					5.9927	5.4657	5.4648
FXTN 20-06	PIBD2023J068	11.3750	12Y	10/23/2023	4149	11.37					5.9973	5.4865	5.4854
FXTN 20-07	PIBD2024F075	12.3750	12Y	6/3/2024	4373	11.98					6.0043	5.5183	5.5168
FXTN 20-08	PIBD2024H086	12.8750	13Y	8/5/2024	4436	12.15					6.0063	5.5272	5.5257
FXTN 20-09	PIBD2024K091	13.7500	13Y	11/11/2024	4534	12.42					6.0094	5.5411	5.5394
FXTN 20-10	PIBD2025D103	12.1250	13Y	4/14/2025	4688	12.84					6.0142	5.5629	5.5610
FXTN 20-11	PIBD2025J116	12.1250	14Y	10/20/2025	4877	13.36					6.0201	5.5897	5.5876
FXTN 25-01	PIBD2525K015	18.2500	14Y	11/29/2025	4917	13.47					6.0214	5.5954	5.5932
FXTN 20-12	PIBD2026A122	10.2500	14Y	1/19/2026	4968	13.61					6.0230	5.6026	5.6003
RTB 15-01	PIID1526J019	6.2500	15Y	10/20/2026	5242	14.36	30.200000	5.5000	11:52:47 AM	5.5013	6.0316	5.6414	5.6388
FXTN 20-13	PIBD2026L139	8.0000	15Y	12/7/2026	5290	14.49					6.0331	5.6482	5.6455
RTB 15-02	PIID1527C023	5.3750	15Y	3/1/2027	5374	14.72	5.600000	5.3725	2:46:11 PM	5.3734	6.0357	5.6601	5.6573
FXTN 20-14	PIBD2027I140	8.6250	16Y	9/6/2027	5563	15.24					6.0417	5.6869	5.6838
FXTN 20-15	PIBD2028L151	9.5000	17Y	12/4/2028	6018	16.49					6.0560	5.7514	5.7477
FXTN 20-16	PIBD2030E166	8.7500	18Y	5/27/2030	6557	17.96					6.0729	5.8277	5.8233
FXTN 25-02	PIBD2530G029	12.5000	19Y	7/28/2030	6619	18.13					6.0748	5.8365	5.8320
FXTN 25-03	PIBD2531A032	11.2500	19Y	1/26/2031	6801	18.63					6.0805	5.8623	5.8576
FXTN 20-17	PIBD2031G171	8.0000	19.5Y	7/19/2031	6975	19.11	8,911.928588	5.9300	4:14:53 PM	5.9258	6.0860	5.8870	5.8820
FXTN 25-04	PIBD2531J042	9.3750	19.5Y	10/5/2031	7053	19.32					6.0884	5.8980	5.8930
FXTN 20-18	PIBD2032B183	5.8750	20Y	2/2/2032	7173	19.65					6.0922	5.9150	5.9098
RTB 20-01 *	PIID2032C014	5.8750	20Y	3/1/2032	7201	19.73	797.372716	5.9200	4:02:00 PM	5.9137	6.0931	5.9190	5.9137
FXTN 25-05	PIBD2532K057	8.5000	21Y	11/29/2032	7474	20.48					6.1639	5.9893	5.9768
FXTN 25-06	PIBD2534K062	9.2500	23Y	11/5/2034	8180	22.41					6.3470	6.1712	6.1398
FXTN 25-07	PIBD2535I071	8.0000	24Y	9/30/2035	8509	23.31					6.4323	6.2560	6.2157
FXTN 25-08	PIBD2535L086	8.1250	24Y	12/16/2035	8586	23.52	300.000000	6.1750	2:21:49 PM	6.1550	6.4522	6.2758	6.2335
FXTN 25-09 *	PIBD2536I097	7.6250	25Y	9/29/2036	8874	24.31					6.5269	6.3500	6.3000