

Interpolated Bonds
June 13, 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	48	0.13					2.3990	2.2656	2.2611
FXTN 07-40	PIBD0712H408	11.3750	2M	8/18/2012	65	0.18					2.3827	2.2429	2.2394
RTB 03-07	PIID0312I070	5.2500	4M	9/24/2012	102	0.28	5.500000	4.0000	2:57:45 PM	4.0000	2.3582	2.2075	2.2059
FXTN 10-30	PIBD1012J302	12.1250	4M	10/17/2012	125	0.34					2.3868	2.2420	2.2401
FXTN 07-41	PIBD0712K413	10.5000	5M	11/17/2012	156	0.43					2.4255	2.2885	2.2862
FXTN 07-42	PIBD0713A421	9.0000	7M	1/5/2013	205	0.56					2.4874	2.3488	2.3463
FXTN 03-19	PIBD0313A199	5.2500	7M	1/7/2013	207	0.57					2.4899	2.3512	2.3487
FXTN 07-43	PIBD0713C438	8.7500	9M	3/3/2013	262	0.72	102.000000	2.6000	9:28:30 AM	2.6000	2.5597	2.4146	2.4121
FXTN 05-66	PIBD0513C664	6.6250	9M	3/13/2013	272	0.75					2.5724	2.4262	2.4237
FXTN 10-31	PIBD1013C316	12.7500	10M	3/27/2013	286	0.78					2.5901	2.4423	2.4398
FXTN 10-32	PIBD1013E320	11.7500	11M	5/15/2013	335	0.92					2.6522	2.4988	2.4963
FXTN 07-44	PIBD0713F446	9.6250	1.5Y	6/29/2013	380	1.04					2.7324	2.5548	2.5474
RTB 05-07	PIID0513G075	9.0000	1.5Y	7/31/2013	412	1.13					2.7968	2.5959	2.5834
FXTN 10-33	PIBD1013J337	11.0000	1.5Y	10/9/2013	482	1.32					2.9377	2.6857	2.6621
FXTN 07-45	PIBD0713K457	7.1250	1.5Y	11/2/2013	506	1.39					2.9860	2.7165	2.6891
FXTN 05-67	PIBD0514A673	6.2500	2Y	1/27/2014	592	1.62	12.000000	2.9000	3:29:30 PM	2.9000	3.1591	2.8269	2.7859
FXTN 10-34 *	PIBD1014C341	12.3750	2Y	3/25/2014	649	1.78					3.2738	2.9000	2.8500
FXTN 10-35	PIBD1014G356	12.7500	2.5Y	7/15/2014	761	2.08					3.4707	3.0628	3.0259
RTB 05-08	PIID0514I080	6.2500	2.5Y	9/24/2014	832	2.28	1.862000	4.4500	3:17:41 PM	4.4500	3.5955	3.1661	3.1375
FXTN 07-46	PIBD0714J466	6.5000	2.5Y	10/4/2014	842	2.31					3.6131	3.1806	3.1532
SPTB 10-03	SPTB1014J037	12.2500	2.5Y	10/14/2014	852	2.33					3.6306	3.1951	3.1689
FXTN 10-36	PIBD1015B367	12.3750	3Y	2/24/2015	985	2.70					3.8644	3.3885	3.3778
FXTN 05-68	PIBD0515E685	6.3750	3Y	5/13/2015	1063	2.91					4.0015	3.5019	3.5004
FXTN 07-47 *	PIBD0715E477	8.3750	3Y	5/22/2015	1072	2.94					4.0173	3.5150	3.5145
FXTN 04-20	PIBD0415G203	4.8750	3.5Y	7/21/2015	1132	3.10					4.1317	3.6584	3.6565
RTB 05-09	PIID0515H097	5.8750	3.5Y	8/19/2015	1161	3.18					4.1870	3.7277	3.7251
FXTN 10-37	PIBD1015H370	11.8750	3.5Y	8/25/2015	1167	3.20					4.1984	3.7421	3.7393
FXTN 05-69	PIBD0515K697	4.6250	3.5Y	11/25/2015	1259	3.45					4.3738	3.9619	3.9570
FXTN 10-38	PIBD1015L384	10.1250	4Y	12/15/2015	1279	3.50					4.4119	4.0097	4.0044
FXTN 10-39	PIBD1016A393	9.2500	4Y	1/12/2016	1307	3.58					4.4653	4.0767	4.0706
FXTN 07-48	PIBD0716A488	7.0000	4Y	1/27/2016	1322	3.62	20.000000	4.2500	12:12:13 PM	4.2500	4.4938	4.1125	4.1061
RTB 05-10	PIID0516C107	6.0000	4Y	3/3/2016	1358	3.72	0.470000	4.8000	2:52:42 PM	4.7659	4.5625	4.1985	4.1913
FXTN 10-40	PIBD1016C407	7.5000	4Y	3/30/2016	1385	3.79					4.6139	4.2631	4.2552
FXTN 10-41 *	PIBD1016D416	7.0000	4Y	4/27/2016	1413	3.87					4.6673	4.3300	4.3215
FXTN 10-42	PIBD1016I420	9.1250	4.5Y	9/4/2016	1543	4.23					4.8220	4.4808	4.4754
RTB 07-01	PIID0716I018	7.0000	4.5Y	9/24/2016	1563	4.28					4.8458	4.5040	4.4991
FXTN 10-43	PIBD1016K436	6.2500	4.5Y	11/16/2016	1616	4.43					4.9089	4.5655	4.5618
FXTN 07-49	PIBD0717C493	7.0000	5Y	3/31/2017	1751	4.80					5.0695	4.7222	4.7216
FXTN 20-01 *	PIBD2017D011	14.3750	5Y	4/24/2017	1775	4.86					5.0981	4.7500	4.7500
RTB 07-02	PIID0717H026	6.6250	5.5Y	8/19/2017	1892	5.18					5.1148	4.7932	4.7852
FXTN 10-44	PIBD1017H447	7.7500	5.5Y	8/23/2017	1896	5.19					5.1154	4.7946	4.7864
FXTN 07-50	PIBD0717J502	5.3750	5.5Y	10/28/2017	1962	5.38					5.1249	4.8190	4.8062
FXTN 10-45	PIBD1018A451	5.8750	6Y	1/31/2018	2057	5.64	3.000000	4.8600	2:05:18 PM	4.8600	5.1385	4.8540	4.8348
FXTN 07-51	PIBD0718H511	5.0000	6.5Y	8/18/2018	2256	6.18					5.1670	4.9274	4.8946

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FXTN 10-47	PIBD1018K478	8.8750	6.5Y	11/20/2018	2350	6.44					5.1805	4.9621	4.9228
FXTN 10-48	PIBD1019B485	7.8750	7Y	2/19/2019	2441	6.69					5.1935	4.9957	4.9502
FXTN 07-53 *	PIBD0719D531	5.0000	7Y	4/26/2019	2507	6.87	100.000000	4.9700	3:55:44 PM	4.9700	5.2030	5.0200	4.9700
FXTN 10-50	PIBD1020B508	7.7500	8Y	2/18/2020	2805	7.68					5.4171	5.1346	5.0917
RTB 10-01	PIID1020H015	7.2500	8.5Y	8/19/2020	2988	8.19	0.415000	5.6000	10:20:15 AM	5.6000	5.5486	5.2050	5.1664
FXTN 10-51	PIBD1020I510	6.1250	8.5Y	9/16/2020	3016	8.26					5.5687	5.2158	5.1779
FXTN 10-52	PIBD1020L525	5.8750	9Y	12/16/2020	3107	8.51	25.000000	5.3000	10:09:38 AM	5.3000	5.6341	5.2508	5.2150
RTB 10-02	PIID1021C027	7.3750	9Y	3/3/2021	3184	8.72	1.250000	5.4000	11:02:28 AM	5.4000	5.6894	5.2804	5.2465
FXTN 10-53	PIBD1021D531	6.5000	9Y	4/28/2021	3240	8.88					5.7297	5.3019	5.2693
RTB 10-03	PIID1021J039	5.7500	9.5Y	10/20/2021	3415	9.36	0.200000	5.5000	2:49:50 PM	5.5000	5.8554	5.3692	5.3408
FXTN 10-55	PIBD1021K551	5.7500	9.5Y	11/24/2021	3450	9.45	355.250000	5.4155	3:16:16 PM	5.4133	5.8806	5.3827	5.3551
FXTN 10-54	PIBD1022G545	6.3750	10Y	1/19/2022	3506	9.61	50.000000	5.4000	3:05:09 PM	5.4000	5.9208	5.4042	5.3779
FXTN 20-02 *	PIBD2022C021	15.0000	10Y	3/14/2022	3560	9.75					5.9596	5.4250	5.4000
FXTN 20-03	PIBD2022J033	12.7500	10.5Y	10/17/2022	3777	10.35					5.9658	5.4563	5.4314
FXTN 20-04	PIBD2023B048	13.0000	11Y	2/20/2023	3903	10.69					5.9693	5.4745	5.4496
FXTN 20-05	PIBD2023E054	11.8750	11Y	5/29/2023	4001	10.96					5.9721	5.4886	5.4638
FXTN 20-06	PIBD2023J068	11.3750	12Y	10/23/2023	4148	11.36					5.9763	5.5098	5.4850
FXTN 20-07	PIBD2024F075	12.3750	12Y	6/3/2024	4372	11.98					5.9826	5.5421	5.5174
FXTN 20-08	PIBD2024H086	12.8750	13Y	8/5/2024	4435	12.15					5.9844	5.5512	5.5266
FXTN 20-09	PIBD2024K091	13.7500	13Y	11/11/2024	4533	12.42					5.9872	5.5653	5.5407
FXTN 20-10	PIBD2025D103	12.1250	13Y	4/14/2025	4687	12.84					5.9916	5.5875	5.5630
FXTN 20-11	PIBD2025J116	12.1250	14Y	10/20/2025	4876	13.36					5.9969	5.6148	5.5903
FXTN 25-01	PIBD2525K015	18.2500	14Y	11/29/2025	4916	13.47					5.9981	5.6206	5.5961
FXTN 20-12	PIBD2026A122	10.2500	14Y	1/19/2026	4967	13.61	50.000000	5.5750	2:20:47 PM	5.5989	5.9995	5.6279	5.6035
RTB 15-01	PIID1526J019	6.2500	15Y	10/20/2026	5241	14.36	30.600000	5.8500	3:21:13 PM	5.8325	6.0073	5.6675	5.6431
FXTN 20-13	PIBD2026L139	8.0000	15Y	12/7/2026	5289	14.49					6.0087	5.6744	5.6501
RTB 15-02	PIID1527C023	5.3750	15Y	3/1/2027	5373	14.72	9.920000	5.3760	3:12:35 PM	5.3760	6.0110	5.6865	5.6622
FXTN 20-14	PIBD2027I140	8.6250	16Y	9/6/2027	5562	15.24					6.0164	5.7138	5.6895
FXTN 20-15	PIBD2028L151	9.5000	17Y	12/4/2028	6017	16.48					6.0293	5.7794	5.7554
FXTN 20-16	PIBD2030E166	8.7500	18Y	5/27/2030	6556	17.96					6.0446	5.8571	5.8333
FXTN 25-02	PIBD2530G029	12.5000	19Y	7/28/2030	6618	18.13					6.0464	5.8661	5.8423
FXTN 25-03	PIBD2531A032	11.2500	19Y	1/26/2031	6800	18.63					6.0515	5.8923	5.8686
FXTN 20-17	PIBD2031G171	8.0000	19.5Y	7/19/2031	6974	19.11	5,514.452000	5.9375	4:14:00 PM	5.9314	6.0565	5.9174	5.8938
FXTN 25-04	PIBD2531J042	9.3750	19.5Y	10/5/2031	7052	19.32					6.0587	5.9287	5.9050
FXTN 20-18	PIBD2032B183	5.8750	20Y	2/2/2032	7172	19.65	25.200000	5.9500	3:51:05 PM	5.9500	6.0621	5.9460	5.9224
RTB 20-01 *	PIID2032C014	5.8750	20Y	3/1/2032	7200	19.73	777.433000	5.9300	4:01:27 PM	5.9257	6.0629	5.9500	5.9265
FXTN 25-05	PIBD2532K057	8.5000	21Y	11/29/2032	7473	20.47					6.1292	6.0071	5.9858
FXTN 25-06	PIBD2534K062	9.2500	23Y	11/5/2034	8179	22.41					6.3007	6.1548	6.1392
FXTN 25-07	PIBD2535I071	8.0000	24Y	9/30/2035	8508	23.31	100.000000	6.1400	2:28:57 PM	6.1425	6.3806	6.2236	6.2107
FXTN 25-08	PIBD2535L086	8.1250	24Y	12/16/2035	8585	23.52	45.000000	6.1500	2:27:56 PM	6.1710	6.3993	6.2397	6.2274
FXTN 25-09 *	PIBD2536I097	7.6250	25Y	9/29/2036	8873	24.31					6.4692	6.3000	6.2900