

**Interpolated Bonds**  
**June 15, 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	1M	8/1/2012	44	0.12					2.4055	2.2612	2.2610
FXTN 07-40	PIBD0712H408	11.3750	2M	8/18/2012	61	0.17					2.3947	2.2400	2.2391
RTB 03-07	PIID0312I070	5.2500	3M	9/24/2012	98	0.27	1.880000	4.0000	2:41:01 PM	4.0000	2.3779	2.2047	2.2027
FXTN 10-30	PIBD1012J302	12.1250	4M	10/17/2012	121	0.33					2.3945	2.2263	2.2241
FXTN 07-41	PIBD0712K413	10.5000	5M	11/17/2012	152	0.42					2.4170	2.2553	2.2530
FXTN 07-42	PIBD0713A421	9.0000	7M	1/5/2013	201	0.55					2.4525	2.3013	2.2988
FXTN 03-19	PIBD0313A199	5.2500	7M	1/7/2013	203	0.56					2.4539	2.3031	2.3006
FXTN 07-43	PIBD0713C438	8.7500	9M	3/3/2013	258	0.71					2.5433	2.3883	2.3816
FXTN 05-66	PIBD0513C664	6.6250	9M	3/13/2013	268	0.73					2.5599	2.4040	2.3965
FXTN 10-31	PIBD1013C316	12.7500	9M	3/27/2013	282	0.77					2.5832	2.4260	2.4174
FXTN 10-32	PIBD1013E320	11.7500	11M	5/15/2013	331	0.91					2.6645	2.5030	2.4906
FXTN 07-44	PIBD0713F446	9.6250	1.5Y	6/29/2013	376	1.03					2.7500	2.5612	2.5465
RTB 05-07	PIID0513G075	9.0000	1.5Y	7/31/2013	408	1.12					2.8143	2.5985	2.5826
FXTN 10-33	PIBD1013J337	11.0000	1.5Y	10/9/2013	478	1.31					2.9549	2.6802	2.6616
FXTN 07-45	PIBD0713K457	7.1250	1.5Y	11/2/2013	502	1.38					3.0031	2.7082	2.6886
FXTN 05-67	PIBD0514A673	6.2500	2Y	1/27/2014	588	1.61					3.1759	2.8085	2.7857
FXTN 10-34 *	PIBD1014C341	12.3750	2Y	3/25/2014	645	1.77					3.2904	2.8750	2.8500
FXTN 10-35	PIBD1014G356	12.7500	2.5Y	7/15/2014	757	2.07					3.4859	3.0458	3.0251
RTB 05-08	PIID0514I080	6.2500	2.5Y	9/24/2014	828	2.27	17.500000	4.1250	2:16:31 PM	4.0671	3.6099	3.1540	3.1362
FXTN 07-46	PIBD0714J466	6.5000	2.5Y	10/4/2014	838	2.30					3.6273	3.1693	3.1518
SPTB 10-03	SPTB1014J037	12.2500	2.5Y	10/14/2014	848	2.32					3.6448	3.1845	3.1675
FXTN 10-36	PIBD1015B367	12.3750	3Y	2/24/2015	981	2.69					3.8770	3.3873	3.3754
FXTN 05-68	PIBD0515E685	6.3750	3Y	5/13/2015	1059	2.90					4.0131	3.5063	3.4974
FXTN 07-47 *	PIBD0715E477	8.3750	3Y	5/22/2015	1068	2.93					4.0288	3.5200	3.5115
FXTN 04-20	PIBD0415G203	4.8750	3.5Y	7/21/2015	1128	3.09					4.1441	3.6614	3.6538
RTB 05-09	PIID0515H097	5.8750	3.5Y	8/19/2015	1157	3.17					4.1998	3.7297	3.7226
FXTN 10-37	PIBD1015H370	11.8750	3.5Y	8/25/2015	1163	3.19					4.2113	3.7438	3.7369
FXTN 05-69	PIBD0515K697	4.6250	3.5Y	11/25/2015	1255	3.44					4.3880	3.9606	3.9551
FXTN 10-38	PIBD1015L384	10.1250	3.5Y	12/15/2015	1275	3.49					4.4265	4.0078	4.0026
FXTN 10-39	PIBD1016A393	9.2500	4Y	1/12/2016	1303	3.57					4.4802	4.0737	4.0690
FXTN 07-48	PIBD0716A488	7.0000	4Y	1/27/2016	1318	3.61	25.000000	4.2750	3:05:09 PM	4.2750	4.5091	4.1091	4.1046
RTB 05-10	PIID0516C107	6.0000	4Y	3/3/2016	1354	3.71	1.100000	4.7500	11:06:43 AM	3.7937	4.5782	4.1939	4.1900
FXTN 10-40	PIBD1016C407	7.5000	4Y	3/30/2016	1381	3.78					4.6301	4.2575	4.2541
FXTN 10-41 *	PIBD1016D416	7.0000	4Y	4/27/2016	1409	3.86					4.6838	4.3235	4.3205
FXTN 10-42	PIBD1016I420	9.1250	4.5Y	9/4/2016	1539	4.22					4.8533	4.4767	4.4747
RTB 07-01	PIID0716I018	7.0000	4.5Y	9/24/2016	1559	4.27					4.8794	4.5002	4.4985
FXTN 10-43	PIBD1016K436	6.2500	4.5Y	11/16/2016	1612	4.42					4.9485	4.5627	4.5614
FXTN 07-49	PIBD0717C493	7.0000	5Y	3/31/2017	1747	4.79	6.000000	4.6950	11:55:20 AM	4.6975	5.1245	4.7217	4.7215
FXTN 20-01 *	PIBD2017D011	14.3750	5Y	4/24/2017	1771	4.85					5.1558	4.7500	4.7500
RTB 07-02	PIID0717H026	6.6250	5.5Y	8/19/2017	1888	5.17					5.1681	4.7948	4.7932
FXTN 10-44	PIBD1017H447	7.7500	5.5Y	8/23/2017	1892	5.18					5.1685	4.7963	4.7946
FXTN 07-50	PIBD0717J502	5.3750	5.5Y	10/28/2017	1958	5.36					5.1755	4.8215	4.8190
FXTN 10-45	PIBD1018A451	5.8750	6Y	1/31/2018	2053	5.62					5.1856	4.8579	4.8540
FXTN 07-51	PIBD0718H511	5.0000	6.5Y	8/18/2018	2252	6.17	10.000000	4.9450	11:57:09 AM	4.9475	5.2066	4.9340	4.9274

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FXTN 10-47	PIBD1018K478	8.8750	6.5Y	11/20/2018	2346	6.43					5.2165	4.9699	4.9621
FXTN 10-48	PIBD1019B485	7.8750	7Y	2/19/2019	2437	6.68					5.2261	5.0048	4.9957
FXTN 07-53 *	PIBD0719D531	5.0000	7Y	4/26/2019	2503	6.86					5.2331	5.0300	5.0200
FXTN 10-50	PIBD1020B508	7.7500	8Y	2/18/2020	2801	7.67					5.4485	5.1489	5.1261
RTB 10-01	PIID1020H015	7.2500	8.5Y	8/19/2020	2984	8.18	26.086000	5.3300	11:19:06 AM	5.3300	5.5808	5.2219	5.1912
FXTN 10-51	PIBD1020I510	6.1250	8.5Y	9/16/2020	3012	8.25	125.000000	5.3500	2:43:34 PM	5.3500	5.6010	5.2330	5.2011
FXTN 10-52	PIBD1020L525	5.8750	8.5Y	12/16/2020	3103	8.50	92.441521	5.3200	11:43:34 AM	5.3099	5.6668	5.2693	5.2335
RTB 10-02	PIID1021C027	7.3750	9Y	3/3/2021	3180	8.71					5.7224	5.3000	5.2609
FXTN 10-53	PIBD1021D531	6.5000	9Y	4/28/2021	3236	8.87					5.7629	5.3224	5.2809
RTB 10-03	PIID1021J039	5.7500	9.5Y	10/20/2021	3411	9.35	5.200000	5.4000	3:05:10 PM	5.5074	5.8894	5.3922	5.3431
FXTN 10-55	PIBD1021K551	5.7500	9.5Y	11/24/2021	3446	9.44	900.000000	5.4000	3:49:38 PM	5.4124	5.9147	5.4061	5.3556
FXTN 10-54	PIBD1022G545	6.3750	10Y	1/19/2022	3502	9.59	105.000000	5.4000	3:08:40 PM	5.3947	5.9552	5.4285	5.3755
FXTN 20-02 *	PIBD2022C021	15.0000	10Y	3/14/2022	3556	9.74					5.9942	5.4500	5.3947
FXTN 20-03	PIBD2022J033	12.7500	10.5Y	10/17/2022	3773	10.34					6.0021	5.4712	5.4258
FXTN 20-04	PIBD2023B048	13.0000	11Y	2/20/2023	3899	10.68					6.0067	5.4835	5.4439
FXTN 20-05	PIBD2023E054	11.8750	11Y	5/29/2023	3997	10.95					6.0103	5.4931	5.4579
FXTN 20-06	PIBD2023J068	11.3750	12Y	10/23/2023	4144	11.35					6.0157	5.5074	5.4789
FXTN 20-07	PIBD2024F075	12.3750	12Y	6/3/2024	4368	11.97					6.0238	5.5293	5.5110
FXTN 20-08	PIBD2024H086	12.8750	13Y	8/5/2024	4431	12.14					6.0261	5.5355	5.5200
FXTN 20-09	PIBD2024K091	13.7500	13Y	11/11/2024	4529	12.41					6.0297	5.5450	5.5341
FXTN 20-10	PIBD2025D103	12.1250	13Y	4/14/2025	4683	12.83					6.0353	5.5601	5.5561
FXTN 20-11	PIBD2025J116	12.1250	14Y	10/20/2025	4872	13.35					6.0422	5.5785	5.5832
FXTN 25-01	PIBD2525K015	18.2500	14Y	11/29/2025	4912	13.46					6.0437	5.5824	5.5889
FXTN 20-12	PIBD2026A122	10.2500	14Y	1/19/2026	4963	13.60					6.0455	5.5874	5.5962
RTB 15-01	PIID1526J019	6.2500	15Y	10/20/2026	5237	14.35	0.500000	6.0000	3:31:41 PM	6.0000	6.0555	5.6142	5.6354
FXTN 20-13	PIBD2026L139	8.0000	15Y	12/7/2026	5285	14.48					6.0573	5.6189	5.6423
RTB 15-02	PIID1527C023	5.3750	15Y	3/1/2027	5369	14.71					6.0603	5.6271	5.6544
FXTN 20-14	PIBD2027I140	8.6250	16Y	9/6/2027	5558	15.23					6.0672	5.6455	5.6814
FXTN 20-15	PIBD2028L151	9.5000	17Y	12/4/2028	6013	16.47					6.0838	5.6900	5.7466
FXTN 20-16	PIBD2030E166	8.7500	18Y	5/27/2030	6552	17.95					6.1034	5.7426	5.8238
FXTN 25-02	PIBD2530G029	12.5000	19Y	7/28/2030	6614	18.12					6.1057	5.7487	5.8326
FXTN 25-03	PIBD2531A032	11.2500	19Y	1/26/2031	6796	18.62	0.960000	5.9300	3:10:48 PM	5.9300	6.1123	5.7664	5.8587
FXTN 20-17	PIBD2031G171	8.0000	19.5Y	7/19/2031	6970	19.10	5,178.000000	5.9900	4:13:29 PM	5.9934	6.1187	5.7834	5.8836
FXTN 25-04	PIBD2531J042	9.3750	19.5Y	10/5/2031	7048	19.31					6.1215	5.7911	5.8948
FXTN 20-18	PIBD2032B183	5.8750	20Y	2/2/2032	7168	19.64	100.000000	5.9400	11:19:36 AM	5.9450	6.1259	5.8028	5.9120
RTB 20-01 *	PIID2032C014	5.8750	20Y	3/1/2032	7196	19.72	325.691655	5.9250	3:49:38 PM	5.9071	6.1269	5.8055	5.9160
FXTN 25-05	PIBD2532K057	8.5000	21Y	11/29/2032	7469	20.46					6.1947	5.9025	5.9925
FXTN 25-06	PIBD2534K062	9.2500	23Y	11/5/2034	8175	22.40					6.3700	6.1534	6.1904
FXTN 25-07	PIBD2535I071	8.0000	24Y	9/30/2035	8504	23.30					6.4517	6.2703	6.2827
FXTN 25-08	PIBD2535L086	8.1250	24Y	12/16/2035	8581	23.51	72.749000	6.3000	11:10:45 AM	6.2037	6.4708	6.2977	6.3043
FXTN 25-09 *	PIBD2536I097	7.6250	25Y	9/29/2036	8869	24.30	0.200000	6.1750	10:06:18 AM	6.1750	6.5423	6.4000	6.3850