

Interpolated Bonds
June 18, 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	43	0.12					2.4134	2.2612	2.2862
FXTN 07-40	PIBD0712H408	11.3750	2M	8/18/2012	60	0.16					2.3974	2.2400	2.3257
RTB 03-07	PIID0312I070	5.2500	3M	9/24/2012	97	0.27	261.000000	2.4000	3:31:58 PM	2.4000	2.3714	2.2047	2.3956
FXTN 10-30	PIBD1012J302	12.1250	4M	10/17/2012	120	0.33					2.3900	2.2263	2.3754
FXTN 07-41	PIBD0712K413	10.5000	5M	11/17/2012	151	0.41					2.4151	2.2553	2.3481
FXTN 07-42	PIBD0713A421	9.0000	7M	1/5/2013	200	0.55					2.4548	2.3013	2.3050
FXTN 03-19	PIBD0313A199	5.2500	7M	1/7/2013	202	0.55					2.4565	2.3031	2.3033
FXTN 07-43	PIBD0713C438	8.7500	9M	3/3/2013	257	0.70					2.5446	2.3883	2.3780
FXTN 05-66	PIBD0513C664	6.6250	9M	3/13/2013	267	0.73					2.5609	2.4040	2.3924
FXTN 10-31	PIBD1013C316	12.7500	9M	3/27/2013	281	0.77					2.5837	2.4260	2.4126
FXTN 10-32	PIBD1013E320	11.7500	11M	5/15/2013	330	0.90					2.6637	2.5030	2.4833
FXTN 07-44	PIBD0713F446	9.6250	1.5Y	6/29/2013	375	1.03					2.7473	2.5612	2.5390
RTB 05-07	PIID0513G075	9.0000	1.5Y	7/31/2013	407	1.12					2.8101	2.5985	2.5757
FXTN 10-33	PIBD1013J337	11.0000	1.5Y	10/9/2013	477	1.31					2.9474	2.6802	2.6560
FXTN 07-45	PIBD0713K457	7.1250	1.5Y	11/2/2013	501	1.37					2.9945	2.7082	2.6835
FXTN 05-67	PIBD0514A673	6.2500	2Y	1/27/2014	587	1.61					3.1632	2.8085	2.7821
FXTN 10-34 *	PIBD1014C341	12.3750	2Y	3/25/2014	644	1.76					3.2750	2.8750	2.8475
FXTN 10-35	PIBD1014G356	12.7500	2.5Y	7/15/2014	756	2.07					3.4715	3.0458	3.0189
RTB 05-08	PIID0514I080	6.2500	2.5Y	9/24/2014	827	2.27	2.800000	4.1250	2:17:46 PM	4.1250	3.5961	3.1540	3.1276
FXTN 07-46	PIBD0714J466	6.5000	2.5Y	10/4/2014	837	2.29					3.6137	3.1693	3.1429
SPTB 10-03	SPTB1014J037	12.2500	2.5Y	10/14/2014	847	2.32					3.6312	3.1845	3.1582
FXTN 10-36	PIBD1015B367	12.3750	3Y	2/24/2015	980	2.68	75.000000	3.5175	2:32:43 PM	3.4950	3.8646	3.3873	3.3618
FXTN 05-68	PIBD0515E685	6.3750	3Y	5/13/2015	1058	2.90					4.0015	3.5063	3.4812
FXTN 07-47 *	PIBD0715E477	8.3750	3Y	5/22/2015	1067	2.92					4.0173	3.5200	3.4950
FXTN 04-20	PIBD0415G203	4.8750	3.5Y	7/21/2015	1127	3.09					4.1303	3.6625	3.6379
RTB 05-09	PIID0515H097	5.8750	3.5Y	8/19/2015	1156	3.17	2.500000	4.2500	2:35:46 PM	4.2500	4.1849	3.7314	3.7070
FXTN 10-37	PIBD1015H370	11.8750	3.5Y	8/25/2015	1162	3.18					4.1962	3.7457	3.7213
FXTN 05-69	PIBD0515K697	4.6250	3.5Y	11/25/2015	1254	3.44					4.3695	3.9642	3.9406
FXTN 10-38	PIBD1015L384	10.1250	3.5Y	12/15/2015	1274	3.49					4.4072	4.0117	3.9882
FXTN 10-39	PIBD1016A393	9.2500	4Y	1/12/2016	1302	3.57					4.4600	4.0782	4.0549
FXTN 07-48	PIBD0716A488	7.0000	4Y	1/27/2016	1317	3.61					4.4882	4.1138	4.0907
RTB 05-10	PIID0516C107	6.0000	4Y	3/3/2016	1353	3.71	0.300000	4.7500	11:09:39 AM	4.7500	4.5560	4.1994	4.1764
FXTN 10-40	PIBD1016C407	7.5000	4Y	3/30/2016	1380	3.78					4.6069	4.2635	4.2408
FXTN 10-41 *	PIBD1016D416	7.0000	4Y	4/27/2016	1408	3.86					4.6596	4.3300	4.3075
FXTN 10-42	PIBD1016I420	9.1250	4.5Y	9/4/2016	1538	4.21	20.400000	4.5000	2:57:19 PM	4.5000	4.8178	4.4808	4.4664
RTB 07-01	PIID0716I018	7.0000	4.5Y	9/24/2016	1558	4.27	0.150000	4.9500	3:45:29 PM	4.9500	4.8421	4.5040	4.4909
FXTN 10-43	PIBD1016K436	6.2500	4.5Y	11/16/2016	1611	4.41					4.9066	4.5655	4.5556
FXTN 07-49	PIBD0717C493	7.0000	5Y	3/31/2017	1746	4.78					5.0708	4.7222	4.7207
FXTN 20-01 *	PIBD2017D011	14.3750	5Y	4/24/2017	1770	4.85					5.1000	4.7500	4.7500
RTB 07-02	PIID0717H026	6.6250	5.5Y	8/19/2017	1887	5.17	240.000000	5.0725	3:39:01 PM	4.8056	5.1146	4.7940	4.7918
FXTN 10-44	PIBD1017H447	7.7500	5.5Y	8/23/2017	1891	5.18					5.1151	4.7955	4.7932
FXTN 07-50	PIBD0717J502	5.3750	5.5Y	10/28/2017	1957	5.36					5.1233	4.8203	4.8168
FXTN 10-45	PIBD1018A451	5.8750	6Y	1/31/2018	2052	5.62	80.000000	4.8250	10:32:11 AM	4.8250	5.1351	4.8559	4.8507
FXTN 07-51	PIBD0718H511	5.0000	6.5Y	8/18/2018	2251	6.17					5.1599	4.9307	4.9218

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FXTN 10-47	PIBD1018K478	8.8750	6.5Y	11/20/2018	2345	6.42					5.1716	4.9660	4.9554
FXTN 10-48	PIBD1019B485	7.8750	7Y	2/19/2019	2436	6.67					5.1829	5.0002	4.9879
FXTN 07-53 *	PIBD0719D531	5.0000	7Y	4/26/2019	2502	6.85					5.1912	5.0250	5.0115
FXTN 10-50	PIBD1020B508	7.7500	8Y	2/18/2020	2800	7.67	42.967000	5.1350	11:34:03 AM	5.1350	5.4054	5.1410	5.1214
RTB 10-01	PIID1020H015	7.2500	8.5Y	8/19/2020	2983	8.17	20.200000	5.3500	2:18:53 PM	5.3510	5.5369	5.2123	5.1890
FXTN 10-51	PIBD1020I510	6.1250	8.5Y	9/16/2020	3011	8.25					5.5570	5.2232	5.1993
FXTN 10-52	PIBD1020L525	5.8750	8.5Y	12/16/2020	3102	8.50	5.439084	4.9500	3:36:26 PM	4.9861	5.6224	5.2586	5.2329
RTB 10-02	PIID1021C027	7.3750	9Y	3/3/2021	3179	8.71					5.6778	5.2886	5.2613
FXTN 10-53	PIBD1021D531	6.5000	9Y	4/28/2021	3235	8.86					5.7181	5.3104	5.2819
RTB 10-03	PIID1021J039	5.7500	9.5Y	10/20/2021	3410	9.34	19.000000	5.3400	10:41:13 AM	5.3400	5.8438	5.3785	5.3465
FXTN 10-55	PIBD1021K551	5.7500	9.5Y	11/24/2021	3445	9.44	258.220000	5.4000	2:01:24 PM	5.3966	5.8690	5.3922	5.3594
FXTN 10-54	PIBD1022G545	6.3750	10Y	1/19/2022	3501	9.59					5.9093	5.4140	5.3801
FXTN 20-02 *	PIBD2022C021	15.0000	10Y	3/14/2022	3555	9.74					5.9481	5.4350	5.4000
FXTN 20-03	PIBD2022J033	12.7500	10.5Y	10/17/2022	3772	10.33					5.9564	5.4637	5.4311
FXTN 20-04	PIBD2023B048	13.0000	11Y	2/20/2023	3898	10.68					5.9612	5.4804	5.4491
FXTN 20-05	PIBD2023E054	11.8750	11Y	5/29/2023	3996	10.95					5.9649	5.4934	5.4631
FXTN 20-06	PIBD2023J068	11.3750	12Y	10/23/2023	4143	11.35					5.9706	5.5128	5.4842
FXTN 20-07	PIBD2024F075	12.3750	12Y	6/3/2024	4367	11.96					5.9791	5.5425	5.5162
FXTN 20-08	PIBD2024H086	12.8750	13Y	8/5/2024	4430	12.14					5.9815	5.5508	5.5253
FXTN 20-09	PIBD2024K091	13.7500	13Y	11/11/2024	4528	12.41					5.9853	5.5638	5.5393
FXTN 20-10	PIBD2025D103	12.1250	13Y	4/14/2025	4682	12.83					5.9912	5.5842	5.5613
FXTN 20-11	PIBD2025J116	12.1250	14Y	10/20/2025	4871	13.35					5.9984	5.6092	5.5884
FXTN 25-01	PIBD2525K015	18.2500	14Y	11/29/2025	4911	13.45					5.9999	5.6145	5.5941
FXTN 20-12	PIBD2026A122	10.2500	14Y	1/19/2026	4962	13.59					6.0019	5.6212	5.6014
RTB 15-01	PIID1526J019	6.2500	15Y	10/20/2026	5236	14.35	6.340000	5.8650	3:33:32 PM	5.8627	6.0124	5.6575	5.6407
FXTN 20-13	PIBD2026L139	8.0000	15Y	12/7/2026	5284	14.48					6.0142	5.6638	5.6475
RTB 15-02	PIID1527C023	5.3750	15Y	3/1/2027	5368	14.71					6.0174	5.6750	5.6595
FXTN 20-14	PIBD2027I140	8.6250	16Y	9/6/2027	5557	15.22					6.0247	5.7000	5.6866
FXTN 20-15	PIBD2028L151	9.5000	17Y	12/4/2028	6012	16.47					6.0421	5.7602	5.7517
FXTN 20-16	PIBD2030E166	8.7500	18Y	5/27/2030	6551	17.95					6.0627	5.8315	5.8289
FXTN 25-02	PIBD2530G029	12.5000	19Y	7/28/2030	6613	18.12					6.0650	5.8398	5.8378
FXTN 25-03	PIBD2531A032	11.2500	19Y	1/26/2031	6795	18.62					6.0720	5.8638	5.8638
FXTN 20-17	PIBD2031G171	8.0000	19.5Y	7/19/2031	6969	19.09	1,846.300000	5.9750	4:10:04 PM	5.9751	6.0787	5.8869	5.8887
FXTN 25-04	PIBD2531J042	9.3750	19.5Y	10/5/2031	7047	19.31					6.0816	5.8972	5.8999
FXTN 20-18	PIBD2032B183	5.8750	20Y	2/2/2032	7167	19.64	0.951000	5.9250	10:55:04 AM	5.9250	6.0862	5.9131	5.9171
RTB 20-01 *	PIID2032C014	5.8750	20Y	3/1/2032	7195	19.71	446.630000	5.8750	4:12:31 PM	5.9211	6.0873	5.9168	5.9211
FXTN 25-05	PIBD2532K057	8.5000	21Y	11/29/2032	7468	20.46					6.1589	5.9940	5.9960
FXTN 25-06	PIBD2534K062	9.2500	23Y	11/5/2034	8174	22.39					6.3441	6.1937	6.1896
FXTN 25-07	PIBD2535I071	8.0000	24Y	9/30/2035	8503	23.30					6.4304	6.2868	6.2799
FXTN 25-08	PIBD2535L086	8.1250	24Y	12/16/2035	8580	23.51	542.202000	6.1750	4:02:49 PM	6.1804	6.4506	6.3085	6.3010
FXTN 25-09 *	PIBD2536I097	7.6250	25Y	9/29/2036	8868	24.30	6.000000	6.2025	2:21:24 PM	6.2025	6.5262	6.3900	6.3800