

Interpolated Bonds
June 21, 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	40	0.11					2.4202	2.2656	2.2656
FXTN 07-40	PIBD0712H408	11.3750	2M	8/18/2012	57	0.16					2.3982	2.2429	2.2429
RTB 03-07	PIID0312I070	5.2500	3M	9/24/2012	94	0.26	0.500000	2.7500	11:52:51 AM	2.7500	2.3616	2.2045	2.2045
FXTN 10-30	PIBD1012J302	12.1250	4M	10/17/2012	117	0.32					2.3831	2.2254	2.2254
FXTN 07-41	PIBD0712K413	10.5000	5M	11/17/2012	148	0.41					2.4120	2.2535	2.2535
FXTN 07-42	PIBD0713A421	9.0000	7M	1/5/2013	197	0.54					2.4577	2.2979	2.2979
FXTN 03-19	PIBD0313A199	5.2500	7M	1/7/2013	199	0.55					2.4596	2.2997	2.2997
FXTN 07-43	PIBD0713C438	8.7500	9M	3/3/2013	254	0.70					2.5389	2.3772	2.3770
FXTN 05-66	PIBD0513C664	6.6250	9M	3/13/2013	264	0.72					2.5535	2.3915	2.3913
FXTN 10-31	PIBD1013C316	12.7500	9M	3/27/2013	278	0.76					2.5740	2.4115	2.4112
FXTN 10-32	PIBD1013E320	11.7500	11M	5/15/2013	327	0.90					2.6456	2.4815	2.4810
FXTN 07-44	PIBD0713F446	9.6250	1.5Y	6/29/2013	372	1.02					2.7290	2.5391	2.5368
RTB 05-07	PIID0513G075	9.0000	1.5Y	7/31/2013	404	1.11					2.7940	2.5778	2.5738
FXTN 10-33	PIBD1013J337	11.0000	1.5Y	10/9/2013	474	1.30					2.9360	2.6627	2.6546
FXTN 07-45	PIBD0713K457	7.1250	1.5Y	11/2/2013	498	1.36	5.000000	3.1000	3:31:30 PM	3.1000	2.9847	2.6917	2.6823
FXTN 05-67	PIBD0514A673	6.2500	2Y	1/27/2014	584	1.60	12.000000	2.8650	11:14:15 AM	2.8650	3.1593	2.7959	2.7817
FXTN 10-34 *	PIBD1014C341	12.3750	2Y	3/25/2014	641	1.76					3.2750	2.8650	2.8475
FXTN 10-35	PIBD1014G356	12.7500	2.5Y	7/15/2014	753	2.06					3.4710	3.0398	3.0256
RTB 05-08	PIID0514I080	6.2500	2.5Y	9/24/2014	824	2.26	19.000000	3.4500	11:09:19 AM	3.4500	3.5953	3.1505	3.1384
FXTN 07-46	PIBD0714J466	6.5000	2.5Y	10/4/2014	834	2.28					3.6128	3.1661	3.1543
SPTB 10-03	SPTB1014J037	12.2500	2.5Y	10/14/2014	844	2.31					3.6303	3.1817	3.1702
FXTN 10-36	PIBD1015B367	12.3750	3Y	2/24/2015	977	2.68	1.500000	3.7500	11:40:20 AM	3.7500	3.8631	3.3893	3.3817
FXTN 05-68	PIBD0515E685	6.3750	3Y	5/13/2015	1055	2.89					3.9996	3.5110	3.5057
FXTN 07-47 *	PIBD0715E477	8.3750	3Y	5/22/2015	1064	2.92					4.0154	3.5250	3.5200
FXTN 04-20	PIBD0415G203	4.8750	3.5Y	7/21/2015	1124	3.08					4.1264	3.6658	3.6686
RTB 05-09	PIID0515H097	5.8750	3.5Y	8/19/2015	1153	3.16	33.320000	4.7000	3:45:20 PM	4.0022	4.1800	3.7338	3.7404
FXTN 10-37	PIBD1015H370	11.8750	3.5Y	8/25/2015	1159	3.18					4.1911	3.7479	3.7553
FXTN 05-69	PIBD0515K697	4.6250	3.5Y	11/25/2015	1251	3.43					4.3613	3.9637	3.9831
FXTN 10-38	PIBD1015L384	10.1250	3.5Y	12/15/2015	1271	3.48					4.3983	4.0106	4.0326
FXTN 10-39	PIBD1016A393	9.2500	4Y	1/12/2016	1299	3.56					4.4501	4.0763	4.1019
FXTN 07-48	PIBD0716A488	7.0000	4Y	1/27/2016	1314	3.60	53.780000	4.3500	3:28:37 PM	4.3643	4.4778	4.1115	4.1391
RTB 05-10	PIID0516C107	6.0000	4Y	3/3/2016	1350	3.70	0.010000	5.0000	3:54:39 PM	5.0000	4.5444	4.1960	4.2282
FXTN 10-40	PIBD1016C407	7.5000	4Y	3/30/2016	1377	3.77					4.5944	4.2593	4.2951
FXTN 10-41 *	PIBD1016D416	7.0000	4Y	4/27/2016	1405	3.85					4.6462	4.3250	4.3644
FXTN 10-42	PIBD1016I420	9.1250	4.5Y	9/4/2016	1535	4.21	5.090000	4.7500	2:22:11 PM	4.7500	4.8002	4.4579	4.4839
RTB 07-01	PIID0716I018	7.0000	4.5Y	9/24/2016	1555	4.26					4.8239	4.4783	4.5023
FXTN 10-43	PIBD1016K436	6.2500	4.5Y	11/16/2016	1608	4.41					4.8866	4.5325	4.5510
FXTN 07-49	PIBD0717C493	7.0000	5Y	3/31/2017	1743	4.78	50.680000	4.8500	2:23:17 PM	4.6971	5.0466	4.6705	4.6750
FXTN 20-01 *	PIBD2017D011	14.3750	5Y	4/24/2017	1767	4.84					5.0750	4.6950	4.6971
RTB 07-02	PIID0717H026	6.6250	5.5Y	8/19/2017	1884	5.16	0.093265	4.8500	10:43:11 AM	4.8500	5.0942	4.7356	4.7372
FXTN 10-44	PIBD1017H447	7.7500	5.5Y	8/23/2017	1888	5.17					5.0949	4.7369	4.7386
FXTN 07-50	PIBD0717J502	5.3750	5.5Y	10/28/2017	1954	5.35	0.540000	4.9500	2:24:17 PM	4.9500	5.1058	4.7598	4.7613
FXTN 10-45	PIBD1018A451	5.8750	6Y	1/31/2018	2049	5.61	796.800000	4.8200	3:25:38 PM	4.8266	5.1214	4.7928	4.7939
FXTN 07-51	PIBD0718H511	5.0000	6.5Y	8/18/2018	2248	6.16	150.000000	4.9000	3:25:44 PM	4.9133	5.1541	4.8617	4.8622

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FXTN 10-47	PIBD1018K478	8.8750	6.5Y	11/20/2018	2342	6.42					5.1696	4.8943	4.8944
FXTN 10-48	PIBD1019B485	7.8750	7Y	2/19/2019	2433	6.67	461.831692	4.9400	3:52:29 PM	4.9483	5.1845	4.9259	4.9257
FXTN 07-53 *	PIBD0719D531	5.0000	7Y	4/26/2019	2499	6.85					5.1954	4.9488	4.9483
FXTN 10-50	PIBD1020B508	7.7500	8Y	2/18/2020	2797	7.66					5.3959	5.0552	5.0550
RTB 10-01	PIID1020H015	7.2500	8.5Y	8/19/2020	2980	8.16	170.000000	5.3500	3:49:06 PM	5.3208	5.5190	5.1206	5.1205
FXTN 10-51	PIBD1020I510	6.1250	8.5Y	9/16/2020	3008	8.24	0.100000	5.3500	11:17:01 AM	5.3500	5.5378	5.1306	5.1306
FXTN 10-52	PIBD1020L525	5.8750	8.5Y	12/16/2020	3099	8.49	3.053251	4.9000	9:41:50 AM	4.9000	5.5991	5.1631	5.1631
RTB 10-02	PIID1021C027	7.3750	9Y	3/3/2021	3176	8.70					5.6509	5.1907	5.1907
FXTN 10-53	PIBD1021D531	6.5000	9Y	4/28/2021	3232	8.85	1,062.000000	5.3000	3:52:25 PM	5.2988	5.6885	5.2107	5.2107
RTB 10-03	PIID1021J039	5.7500	9.5Y	10/20/2021	3407	9.33					5.8063	5.2732	5.2734
FXTN 10-55	PIBD1021K551	5.7500	9.5Y	11/24/2021	3442	9.43	2,002.779345	5.3500	4:04:20 PM	5.3439	5.8298	5.2857	5.2859
FXTN 10-54	PIBD1022G545	6.3750	10Y	1/19/2022	3498	9.58	51.550000	5.3350	11:41:11 AM	5.3253	5.8675	5.3057	5.3060
FXTN 20-02 *	PIBD2022C021	15.0000	10Y	3/14/2022	3552	9.73					5.9038	5.3250	5.3253
FXTN 20-03	PIBD2022J033	12.7500	10.5Y	10/17/2022	3769	10.33					5.9151	5.3636	5.3604
FXTN 20-04	PIBD2023B048	13.0000	11Y	2/20/2023	3895	10.67					5.9216	5.3860	5.3808
FXTN 20-05	PIBD2023E054	11.8750	11Y	5/29/2023	3993	10.94					5.9266	5.4034	5.3966
FXTN 20-06	PIBD2023J068	11.3750	12Y	10/23/2023	4140	11.34					5.9342	5.4295	5.4204
FXTN 20-07	PIBD2024F075	12.3750	12Y	6/3/2024	4364	11.96					5.9458	5.4693	5.4566
FXTN 20-08	PIBD2024H086	12.8750	13Y	8/5/2024	4427	12.13					5.9490	5.4805	5.4668
FXTN 20-09	PIBD2024K091	13.7500	13Y	11/11/2024	4525	12.40					5.9541	5.4979	5.4827
FXTN 20-10	PIBD2025D103	12.1250	13Y	4/14/2025	4679	12.82					5.9621	5.5253	5.5076
FXTN 20-11	PIBD2025J116	12.1250	14Y	10/20/2025	4868	13.34					5.9718	5.5589	5.5381
FXTN 25-01	PIBD2525K015	18.2500	14Y	11/29/2025	4908	13.45					5.9739	5.5660	5.5446
FXTN 20-12	PIBD2026A122	10.2500	14Y	1/19/2026	4959	13.59					5.9765	5.5751	5.5528
RTB 15-01	PIID1526J019	6.2500	15Y	10/20/2026	5233	14.34	0.350000	5.9000	2:09:19 PM	5.9000	5.9907	5.6238	5.5972
FXTN 20-13	PIBD2026L139	8.0000	15Y	12/7/2026	5281	14.47					5.9932	5.6323	5.6049
RTB 15-02	PIID1527C023	5.3750	15Y	3/1/2027	5365	14.70					5.9975	5.6473	5.6185
FXTN 20-14	PIBD2027I140	8.6250	16Y	9/6/2027	5554	15.22					6.0073	5.6809	5.6491
FXTN 20-15	PIBD2028L151	9.5000	17Y	12/4/2028	6009	16.46					6.0308	5.7617	5.7226
FXTN 20-16	PIBD2030E166	8.7500	18Y	5/27/2030	6548	17.94	300.000000	5.7950	3:17:53 PM	5.7975	6.0586	5.8575	5.8098
FXTN 25-02	PIBD2530G029	12.5000	19Y	7/28/2030	6610	18.11					6.0618	5.8686	5.8198
FXTN 25-03	PIBD2531A032	11.2500	19Y	1/26/2031	6792	18.61					6.0712	5.9009	5.8493
FXTN 20-17	PIBD2031G171	8.0000	19.5Y	7/19/2031	6966	19.08	2,292.500000	5.9275	4:12:15 PM	5.9178	6.0802	5.9318	5.8774
FXTN 25-04	PIBD2531J042	9.3750	19.5Y	10/5/2031	7044	19.30					6.0842	5.9457	5.8900
FXTN 20-18	PIBD2032B183	5.8750	20Y	2/2/2032	7164	19.63	13.951000	5.9150	3:17:40 PM	5.9093	6.0904	5.9670	5.9094
RTB 20-01 *	PIID2032C014	5.8750	20Y	3/1/2032	7192	19.70	421.702236	5.8950	3:51:00 PM	5.9141	6.0919	5.9720	5.9140
FXTN 25-05	PIBD2532K057	8.5000	21Y	11/29/2032	7465	20.45					6.1569	6.0337	5.9770
FXTN 25-06	PIBD2534K062	9.2500	23Y	11/5/2034	8171	22.39					6.3251	6.1932	6.1399
FXTN 25-07	PIBD2535I071	8.0000	24Y	9/30/2035	8500	23.29					6.4034	6.2675	6.2158
FXTN 25-08	PIBD2535L086	8.1250	24Y	12/16/2035	8577	23.50	39.830000	6.2000	3:52:13 PM	6.1527	6.4218	6.2849	6.2335
FXTN 25-09 *	PIBD2536I097	7.6250	25Y	9/29/2036	8865	24.29					6.4904	6.3500	6.3000