

Interpolated Bonds
June 25, 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	36	0.10					2.4169	2.2750	2.2197
FXTN 07-40	PIBD0712H408	11.3750	2M	8/18/2012	53	0.15					2.3969	2.2490	2.2129
RTB 03-07	PIID0312I070	5.2500	3M	9/24/2012	90	0.25	0.500000	3.7500	3:04:28 PM	3.7500	2.3650	2.2056	2.2045
FXTN 10-30	PIBD1012J302	12.1250	4M	10/17/2012	113	0.31					2.3914	2.2313	2.2250
FXTN 07-41	PIBD0712K413	10.5000	5M	11/17/2012	144	0.39					2.4271	2.2658	2.2527
FXTN 07-42	PIBD0713A421	9.0000	7M	1/5/2013	193	0.53					2.4835	2.3205	2.2964
FXTN 03-19	PIBD0313A199	5.2500	7M	1/7/2013	195	0.53					2.4858	2.3228	2.2982
FXTN 07-43	PIBD0713C438	8.7500	8M	3/3/2013	250	0.68	1.000000	3.3000	11:39:09 AM	3.3000	2.5636	2.4007	2.3757
FXTN 05-66	PIBD0513C664	6.6250	9M	3/13/2013	260	0.71					2.5779	2.4150	2.3900
FXTN 10-31	PIBD1013C316	12.7500	9M	3/27/2013	274	0.75					2.5979	2.4350	2.4100
FXTN 10-32	PIBD1013E320	11.7500	11M	5/15/2013	323	0.88					2.6677	2.5050	2.4800
FXTN 07-44	PIBD0713F446	9.6250	1.5Y	6/29/2013	368	1.01					2.7472	2.5612	2.5341
RTB 05-07	PIID0513G075	9.0000	1.5Y	7/31/2013	400	1.10	3.000000	2.1500	2:24:57 PM	2.1500	2.8086	2.5985	2.5693
FXTN 10-33	PIBD1013J337	11.0000	1.5Y	10/9/2013	470	1.29					2.9429	2.6802	2.6463
FXTN 07-45	PIBD0713K457	7.1250	1.5Y	11/2/2013	494	1.35					2.9890	2.7082	2.6727
FXTN 05-67	PIBD0514A673	6.2500	2Y	1/27/2014	580	1.59	7.626826	2.8000	3:20:39 PM	2.8000	3.1541	2.8085	2.7673
FXTN 10-34 *	PIBD1014C341	12.3750	2Y	3/25/2014	637	1.75					3.2635	2.8750	2.8300
FXTN 10-35	PIBD1014G356	12.7500	2.5Y	7/15/2014	749	2.05					3.4534	3.0498	3.0127
RTB 05-08	PIID0514I080	6.2500	2.5Y	9/24/2014	820	2.25	1.000000	3.5000	3:25:54 PM	3.5000	3.5738	3.1605	3.1285
FXTN 07-46	PIBD0714J466	6.5000	2.5Y	10/4/2014	830	2.27					3.5907	3.1761	3.1448
SPTB 10-03	SPTB1014J037	12.2500	2.5Y	10/14/2014	840	2.30					3.6077	3.1917	3.1611
FXTN 10-36	PIBD1015B367	12.3750	3Y	2/24/2015	973	2.67					3.8332	3.3993	3.3781
FXTN 05-68	PIBD0515E685	6.3750	3Y	5/13/2015	1051	2.88					3.9655	3.5210	3.5053
FXTN 07-47 *	PIBD0715E477	8.3750	3Y	5/22/2015	1060	2.90					3.9808	3.5350	3.5200
FXTN 04-20	PIBD0415G203	4.8750	3.5Y	7/21/2015	1120	3.07					4.0982	3.6740	3.6572
RTB 05-09	PIID0515H097	5.8750	3.5Y	8/19/2015	1149	3.15	0.700000	4.7000	10:08:32 AM	4.7000	4.1549	3.7412	3.7236
FXTN 10-37	PIBD1015H370	11.8750	3.5Y	8/25/2015	1155	3.16					4.1667	3.7551	3.7373
FXTN 05-69	PIBD0515K697	4.6250	3.5Y	11/25/2015	1247	3.42					4.3467	3.9682	3.9477
FXTN 10-38	PIBD1015L384	10.1250	3.5Y	12/15/2015	1267	3.47					4.3859	4.0146	3.9935
FXTN 10-39	PIBD1016A393	9.2500	4Y	1/12/2016	1295	3.55					4.4406	4.0794	4.0575
FXTN 07-48	PIBD0716A488	7.0000	4Y	1/27/2016	1310	3.59					4.4700	4.1142	4.0918
RTB 05-10	PIID0516C107	6.0000	4Y	3/3/2016	1346	3.69					4.5404	4.1976	4.1742
FXTN 10-40	PIBD1016C407	7.5000	4Y	3/30/2016	1373	3.76					4.5933	4.2601	4.2360
FXTN 10-41 *	PIBD1016D416	7.0000	4Y	4/27/2016	1401	3.84					4.6481	4.3250	4.3000
FXTN 10-42	PIBD1016I420	9.1250	4.5Y	9/4/2016	1531	4.19					4.8000	4.4500	4.4340
RTB 07-01	PIID0716I018	7.0000	4.5Y	9/24/2016	1551	4.25					4.8234	4.4692	4.4546
FXTN 10-43	PIBD1016K436	6.2500	4.5Y	11/16/2016	1604	4.39					4.8853	4.5202	4.5092
FXTN 07-49	PIBD0717C493	7.0000	5Y	3/31/2017	1739	4.76					5.0431	4.6500	4.6483
FXTN 20-01 *	PIBD2017D011	14.3750	5Y	4/24/2017	1763	4.83	97.900000	4.6500	9:56:25 AM	4.6730	5.0712	4.6730	4.6730
RTB 07-02	PIID0717H026	6.6250	5.5Y	8/19/2017	1880	5.15	5.690000	4.8700	10:29:18 AM	4.8700	5.0874	4.7273	4.7213
FXTN 10-44	PIBD1017H447	7.7500	5.5Y	8/23/2017	1884	5.16					5.0879	4.7292	4.7230
FXTN 07-50	PIBD0717J502	5.3750	5.5Y	10/28/2017	1950	5.34					5.0970	4.7598	4.7502
FXTN 10-45	PIBD1018A451	5.8750	6Y	1/31/2018	2045	5.60					5.1102	4.8038	4.7894
FXTN 07-51	PIBD0718H511	5.0000	6.5Y	8/18/2018	2244	6.15					5.1377	4.8961	4.8715

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FXTN 10-47	PIBD1018K478	8.8750	6.5Y	11/20/2018	2338	6.41					5.1508	4.9397	4.9102
FXTN 10-48	PIBD1019B485	7.8750	7Y	2/19/2019	2429	6.65	30.000000	4.9350	3:58:47 PM	4.9425	5.1634	4.9819	4.9478
FXTN 07-53 *	PIBD0719D531	5.0000	7Y	4/26/2019	2495	6.84					5.1725	5.0125	4.9750
FXTN 10-50	PIBD1020B508	7.7500	8Y	2/18/2020	2793	7.65					5.3806	5.1222	5.0811
RTB 10-01	PIID1020H015	7.2500	8.5Y	8/19/2020	2976	8.15	549.713000	5.2500	11:35:14 AM	5.2192	5.5083	5.1895	5.1463
FXTN 10-51	PIBD1020I510	6.1250	8.5Y	9/16/2020	3004	8.23					5.5279	5.1998	5.1563
FXTN 10-52	PIBD1020L525	5.8750	8.5Y	12/16/2020	3095	8.48	2.000000	5.3250	2:37:58 PM	5.3250	5.5914	5.2333	5.1887
RTB 10-02	PIID1021C027	7.3750	9Y	3/3/2021	3172	8.69	0.500000	5.5000	2:12:13 PM	5.5000	5.6452	5.2616	5.2161
FXTN 10-53	PIBD1021D531	6.5000	9Y	4/28/2021	3228	8.84	50.000000	5.3000	3:08:59 PM	5.3000	5.6843	5.2822	5.2360
RTB 10-03	PIID1021J039	5.7500	9.5Y	10/20/2021	3403	9.32	4.097522	5.5000	2:59:22 PM	5.3808	5.8065	5.3466	5.2984
FXTN 10-55	PIBD1021K551	5.7500	9.5Y	11/24/2021	3438	9.42	1.000000	5.2900	2:29:22 PM	5.2900	5.8309	5.3595	5.3108
FXTN 10-54	PIBD1022G545	6.3750	10Y	1/19/2022	3494	9.57	2.950000	5.3250	2:50:51 PM	5.3250	5.8700	5.3801	5.3308
FXTN 20-02 *	PIBD2022C021	15.0000	10Y	3/14/2022	3548	9.72					5.9077	5.4000	5.3500
FXTN 20-03	PIBD2022J033	12.7500	10.5Y	10/17/2022	3765	10.32					5.9168	5.4317	5.3844
FXTN 20-04	PIBD2023B048	13.0000	11Y	2/20/2023	3891	10.66					5.9221	5.4501	5.4045
FXTN 20-05	PIBD2023E054	11.8750	11Y	5/29/2023	3989	10.93					5.9263	5.4644	5.4200
FXTN 20-06	PIBD2023J068	11.3750	12Y	10/23/2023	4136	11.33					5.9325	5.4858	5.4433
FXTN 20-07	PIBD2024F075	12.3750	12Y	6/3/2024	4360	11.95					5.9419	5.5185	5.4789
FXTN 20-08	PIBD2024H086	12.8750	13Y	8/5/2024	4423	12.12					5.9446	5.5277	5.4889
FXTN 20-09	PIBD2024K091	13.7500	13Y	11/11/2024	4521	12.39					5.9487	5.5420	5.5045
FXTN 20-10	PIBD2025D103	12.1250	13Y	4/14/2025	4675	12.81					5.9552	5.5645	5.5289
FXTN 20-11	PIBD2025J116	12.1250	14Y	10/20/2025	4864	13.33					5.9632	5.5921	5.5589
FXTN 25-01	PIBD2525K015	18.2500	14Y	11/29/2025	4904	13.44					5.9648	5.5980	5.5653
FXTN 20-12	PIBD2026A122	10.2500	14Y	1/19/2026	4955	13.58					5.9670	5.6054	5.5734
RTB 15-01	PIID1526J019	6.2500	15Y	10/20/2026	5229	14.33	2.500000	5.9000	2:42:02 PM	5.8699	5.9785	5.6454	5.6169
FXTN 20-13	PIBD2026L139	8.0000	15Y	12/7/2026	5277	14.46					5.9806	5.6524	5.6245
RTB 15-02	PIID1527C023	5.3750	15Y	3/1/2027	5361	14.69	1.560000	5.3750	11:43:09 AM	5.3774	5.9841	5.6647	5.6378
FXTN 20-14	PIBD2027I140	8.6250	16Y	9/6/2027	5550	15.21					5.9921	5.6923	5.6678
FXTN 20-15	PIBD2028L151	9.5000	17Y	12/4/2028	6005	16.45					6.0113	5.7587	5.7401
FXTN 20-16	PIBD2030E166	8.7500	18Y	5/27/2030	6544	17.93	300.000000	5.9500	3:31:46 PM	5.9525	6.0340	5.8374	5.8256
FXTN 25-02	PIBD2530G029	12.5000	19Y	7/28/2030	6606	18.10					6.0366	5.8464	5.8355
FXTN 25-03	PIBD2531A032	11.2500	19Y	1/26/2031	6788	18.60					6.0443	5.8730	5.8644
FXTN 20-17	PIBD2031G171	8.0000	19Y	7/19/2031	6962	19.07	3,758.930000	5.9400	3:52:45 PM	5.9312	6.0516	5.8984	5.8920
FXTN 25-04	PIBD2531J042	9.3750	19Y	10/5/2031	7040	19.29					6.0549	5.9098	5.9044
FXTN 20-18	PIBD2032B183	5.8750	20Y	2/2/2032	7160	19.62	5.500000	5.9000	2:52:15 PM	5.9908	6.0599	5.9273	5.9234
RTB 20-01 *	PIID2032C014	5.8750	20Y	3/1/2032	7188	19.69	584.395000	5.8950	3:28:51 PM	5.9273	6.0611	5.9314	5.9279
FXTN 25-05	PIBD2532K057	8.5000	25Y	11/29/2032	7461	20.44					6.1254	5.9981	5.9502
FXTN 25-06	PIBD2534K062	9.2500	25Y	11/5/2034	8167	22.38					6.2916	6.1705	6.0080
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	8496	23.28	302.000000	6.0450	3:30:10 PM	6.0504	6.3691	6.2509	6.0350
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	8573	23.49	42.800000	6.1700	3:52:04 PM	6.1593	6.3872	6.2697	6.0413
FXTN 25-09 *	PIBD2536I097	7.6250	25Y	9/29/2036	8861	24.28	1.670000	6.2650	3:52:37 PM	6.2650	6.4550	6.3400	6.0649