

Interpolated Bonds
July 11, 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	20	0.05					3.2948	3.0955	3.0955
FXTN 07-40	PIBD0712H408	11.3750	1M	8/18/2012	37	0.10					2.6638	2.2862	2.2863
RTB 03-07	PIID0312I070	5.2500	2M	9/24/2012	74	0.20	2.078000	3.0000	11:21:40 AM	3.2380	2.3949	2.1491	2.1492
FXTN 10-30	PIBD1012J302	12.1250	3M	10/17/2012	97	0.27					2.3451	2.1721	2.1720
FXTN 07-41	PIBD0712K413	10.5000	4M	11/17/2012	128	0.35					2.3833	2.1591	2.1587
FXTN 07-42	PIBD0713A421	9.0000	6M	1/5/2013	177	0.48					2.4435	2.1386	2.1377
FXTN 03-19	PIBD0313A199	5.2500	6M	1/7/2013	179	0.49	2.644000	2.2000	12:16:30 PM	2.2000	2.4460	2.1378	2.1369
FXTN 07-43	PIBD0713C438	8.7500	8M	3/3/2013	234	0.64					2.5430	2.2754	2.2072
FXTN 05-66	PIBD0513C664	6.6250	8M	3/13/2013	244	0.67					2.5609	2.3016	2.2206
FXTN 10-31	PIBD1013C316	12.7500	9M	3/27/2013	258	0.71					2.5859	2.3382	2.2394
FXTN 10-32	PIBD1013E320	11.7500	10M	5/15/2013	307	0.84					2.6733	2.4662	2.3052
FXTN 07-44	PIBD0713F446	9.6250	1Y	6/29/2013	352	0.96					2.7536	2.5838	2.3657
RTB 05-07	PIID0513G075	9.0000	1.5Y	7/31/2013	384	1.05					2.7938	2.6278	2.4125
FXTN 10-33	PIBD1013J337	11.0000	1.5Y	10/9/2013	454	1.24					2.8621	2.6786	2.5196
FXTN 07-45	PIBD0713K457	7.1250	1.5Y	11/2/2013	478	1.31					2.8855	2.6961	2.5563
FXTN 05-67	PIBD0514A673	6.2500	2Y	1/27/2014	564	1.55					2.9694	2.7586	2.6878
FXTN 10-34 *	PIBD1014C341	12.3750	2Y	3/25/2014	621	1.70					3.0250	2.8000	2.7750
FXTN 10-35	PIBD1014G356	12.7500	2.5Y	7/15/2014	733	2.01					3.2694	3.0118	2.9868
RTB 05-08	PIID0514I080	6.2500	2.5Y	9/24/2014	804	2.20	5.845000	3.7500	3:55:29 PM	3.4834	3.4243	3.1461	3.1211
FXTN 07-46	PIBD0714J466	6.5000	2.5Y	10/4/2014	814	2.23					3.4462	3.1650	3.1400
SPTB 10-03	SPTB1014J037	12.2500	2.5Y	10/14/2014	824	2.26					3.4680	3.1839	3.1589
FXTN 10-36	PIBD1015B367	12.3750	3Y	2/24/2015	957	2.62					3.7582	3.4355	3.4105
FXTN 05-68	PIBD0515E685	6.3750	3Y	5/13/2015	1035	2.84					3.9284	3.5830	3.5580
FXTN 07-47 *	PIBD0715E477	8.3750	3Y	5/22/2015	1044	2.86					3.9481	3.6000	3.5750
FXTN 04-20	PIBD0415G203	4.8750	3.5Y	7/21/2015	1104	3.02					4.0564	3.7276	3.7070
RTB 05-09	PIID0515H097	5.8750	3.5Y	8/19/2015	1133	3.10	11.323000	3.8800	3:33:47 PM	3.8795	4.1088	3.7892	3.7707
FXTN 10-37	PIBD1015H370	11.8750	3.5Y	8/25/2015	1139	3.12					4.1196	3.8020	3.7839
FXTN 05-69	PIBD0515K697	4.6250	3.5Y	11/25/2015	1231	3.37					4.2858	3.9976	3.9863
FXTN 10-38	PIBD1015L384	10.1250	3.5Y	12/15/2015	1251	3.43					4.3219	4.0401	4.0303
FXTN 10-39	PIBD1016A393	9.2500	4Y	1/12/2016	1279	3.50					4.3724	4.0996	4.0919
FXTN 07-48	PIBD0716A488	7.0000	4Y	1/27/2016	1294	3.55	4.373000	4.5000	3:37:38 PM	4.5000	4.3995	4.1315	4.1249
RTB 05-10	PIID0516C107	6.0000	4Y	3/3/2016	1330	3.64	1.911000	4.3000	3:20:22 PM	4.3000	4.4645	4.2081	4.2040
FXTN 10-40	PIBD1016C407	7.5000	4Y	3/30/2016	1357	3.72					4.5133	4.2655	4.2634
FXTN 10-41 *	PIBD1016D416	7.0000	4Y	4/27/2016	1385	3.79					4.5638	4.3250	4.3250
FXTN 10-42	PIBD1016I420	9.1250	4.5Y	9/4/2016	1515	4.15					4.6387	4.4119	4.4119
RTB 07-01	PIID0716I018	7.0000	4.5Y	9/24/2016	1535	4.21	0.400000	4.6250	3:41:45 PM	4.6250	4.6503	4.4252	4.4252
FXTN 10-43	PIBD1016K436	6.2500	4.5Y	11/16/2016	1588	4.35					4.6808	4.4606	4.4606
FXTN 07-49	PIBD0717C493	7.0000	5Y	3/31/2017	1723	4.72					4.7585	4.5509	4.5509
FXTN 20-01	PIBD2017D011	14.3750	5Y	4/24/2017	1747	4.79					4.7724	4.5669	4.5669
FXTN 05-70 *	PIBD0517G705	4.6250	5Y	7/5/2017	1819	4.98					4.8138	4.6150	4.6150
RTB 07-02	PIID0717H026	6.6250	5.5Y	8/19/2017	1864	5.11	1.000000	4.7500	10:19:26 AM	4.7500	4.8340	4.6344	4.6344
FXTN 10-44	PIBD1017H447	7.7500	5.5Y	8/23/2017	1868	5.12	6.657974	4.6251	10:49:15 AM	4.6251	4.8358	4.6362	4.6362
FXTN 07-50	PIBD0717J502	5.3750	5.5Y	10/28/2017	1934	5.30					4.8654	4.6647	4.6647
FXTN 10-45	PIBD1018A451	5.8750	6Y	1/31/2018	2029	5.56					4.9080	4.7057	4.7057

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FXTN 07-51	PIBD0718H511	5.0000	6.5Y	8/18/2018	2228	6.10					4.9971	4.7916	4.7916
FXTN 10-47	PIBD1018K478	8.8750	6.5Y	11/20/2018	2322	6.36					5.0393	4.8322	4.8322
FXTN 10-48	PIBD1019B485	7.8750	7Y	2/19/2019	2413	6.61					5.0800	4.8715	4.8715
FXTN 07-53 *	PIBD0719D531	5.0000	7Y	4/26/2019	2479	6.79					5.1096	4.9000	4.9000
FXTN 10-50	PIBD1020B508	7.7500	8Y	2/18/2020	2777	7.61					5.2533	4.9425	4.9425
RTB 10-01	PIID1020H015	7.2500	8.5Y	8/19/2020	2960	8.11					5.3415	4.9686	4.9686
FXTN 10-51	PIBD1020I510	6.1250	8.5Y	9/16/2020	2988	8.19					5.3550	4.9726	4.9726
FXTN 10-52	PIBD1020L525	5.8750	8.5Y	12/16/2020	3079	8.44	119.877700	5.1500	3:56:35 PM	5.1040	5.3989	4.9856	4.9856
RTB 10-02	PIID1021C027	7.3750	9Y	3/3/2021	3156	8.65	1,304.300000	5.0250	12:19:36 PM	5.0718	5.4360	4.9966	4.9965
FXTN 10-53	PIBD1021D531	6.5000	9Y	4/28/2021	3212	8.80	2,447.000000	5.0750	3:44:24 PM	5.0644	5.4630	5.0045	5.0045
RTB 10-03	PIID1021J039	5.7500	9.5Y	10/20/2021	3387	9.28	2,250.599000	5.0750	3:03:00 PM	5.0593	5.5474	5.0295	5.0295
FXTN 10-55	PIBD1021K551	5.7500	9.5Y	11/24/2021	3422	9.38	305.417000	5.1500	2:28:31 PM	5.0593	5.5643	5.0345	5.0345
FXTN 10-54	PIBD1022G545	6.3750	10Y	1/19/2022	3478	9.53	501.000000	5.0500	2:06:36 PM	5.0501	5.5913	5.0425	5.0424
FXTN 20-02 *	PIBD2022C021	15.0000	10Y	3/14/2022	3532	9.68					5.6173	5.0502	5.0501
FXTN 20-03	PIBD2022J033	12.7500	10.5Y	10/17/2022	3749	10.27					5.6374	5.0957	5.0966
FXTN 20-04	PIBD2023B048	13.0000	11Y	2/20/2023	3875	10.62					5.6491	5.1221	5.1235
FXTN 20-05	PIBD2023E054	11.8750	11Y	5/29/2023	3973	10.88					5.6581	5.1427	5.1445
FXTN 20-06	PIBD2023J068	11.3750	12Y	10/23/2023	4120	11.29					5.6717	5.1735	5.1759
FXTN 20-07	PIBD2024F075	12.3750	12Y	6/3/2024	4344	11.90					5.6925	5.2204	5.2238
FXTN 20-08	PIBD2024H086	12.8750	13Y	8/5/2024	4407	12.07					5.6983	5.2337	5.2373
FXTN 20-09	PIBD2024K091	13.7500	13Y	11/11/2024	4505	12.34					5.7074	5.2542	5.2582
FXTN 20-10	PIBD2025D103	12.1250	13Y	4/14/2025	4659	12.76					5.7216	5.2865	5.2911
FXTN 20-11	PIBD2025J116	12.1250	14Y	10/20/2025	4848	13.28					5.7391	5.3261	5.3316
FXTN 25-01	PIBD2525K015	18.2500	14Y	11/29/2025	4888	13.39					5.7428	5.3345	5.3401
FXTN 20-12	PIBD2026A122	10.2500	14Y	1/19/2026	4939	13.53					5.7475	5.3452	5.3510
RTB 15-01	PIID1526J019	6.2500	15Y	10/20/2026	5213	14.28	266.367000	5.6500	3:16:14 PM	5.5632	5.7729	5.4027	5.4096
FXTN 20-13	PIBD2026L139	8.0000	15Y	12/7/2026	5261	14.41					5.7773	5.4127	5.4199
RTB 15-02	PIID1527C023	5.3750	15Y	3/1/2027	5345	14.64	16.500000	5.3500	3:39:00 PM	5.2636	5.7851	5.4303	5.4378
FXTN 20-14	PIBD2027I140	8.6250	16Y	9/6/2027	5534	15.16					5.8026	5.4700	5.4783
FXTN 20-15	PIBD2028L151	9.5000	17Y	12/4/2028	5989	16.41					5.8447	5.5654	5.5756
FXTN 20-16	PIBD2030E166	8.7500	18Y	5/27/2030	6528	17.88					5.8946	5.6784	5.6908
FXTN 25-02	PIBD2530G029	12.5000	19Y	7/28/2030	6590	18.05					5.9004	5.6914	5.7041
FXTN 25-03	PIBD2531A032	11.2500	19Y	1/26/2031	6772	18.55					5.9172	5.7296	5.7430
FXTN 20-17	PIBD2031G171	8.0000	19Y	7/19/2031	6946	19.03	14,785.000000	5.7435	4:13:14 PM	5.7413	5.9333	5.7660	5.7802
FXTN 25-04	PIBD2531J042	9.3750	19Y	10/5/2031	7024	19.24					5.9405	5.7824	5.7969
FXTN 20-18	PIBD2032B183	5.8750	20Y	2/2/2032	7144	19.57					5.9516	5.8076	5.8225
RTB 20-01 *	PIID2032C014	5.8750	20Y	3/1/2032	7172	19.65	4,564.438894	5.8215	4:08:52 PM	5.8285	5.9542	5.8134	5.8285
FXTN 25-05	PIBD2532K057	8.5000	25Y	11/29/2032	7445	20.40					5.9940	5.8308	5.8436
FXTN 25-06	PIBD2534K062	9.2500	25Y	11/5/2034	8151	22.33					6.0969	5.8758	5.8825
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	8480	23.23					6.1449	5.8968	5.9006
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	8557	23.44	2,903.400000	5.9100	4:12:58 PM	5.9207	6.1561	5.9017	5.9049
FXTN 25-09 *	PIBD2536I097	7.6250	25Y	9/29/2036	8845	24.23					6.1981	5.9200	5.9207