

Interpolated Bonds
July 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	13	0.04					3.4187	3.3636	3.3636
FXTN 07-40	PIBD0712H408	11.3750	1M	8/18/2012	30	0.08					2.5953	2.4621	2.4621
RTB 03-07	PIID0312I070	5.2500	2M	9/24/2012	67	0.18	1.142200	3.5000	10:04:55 AM	3.5000	2.2918	2.1321	2.1469
FXTN 10-30	PIBD1012J302	12.1250	3M	10/17/2012	90	0.25					2.2154	2.0500	2.0750
FXTN 07-41	PIBD0712K413	10.5000	4M	11/17/2012	121	0.33					2.2636	2.0961	2.0585
FXTN 07-42	PIBD0713A421	9.0000	5M	1/5/2013	170	0.47					2.3399	2.1690	2.0323
FXTN 03-19	PIBD0313A199	5.2500	5M	1/7/2013	172	0.47					2.3430	2.1720	2.0312
FXTN 07-43	PIBD0713C438	8.7500	8M	3/3/2013	227	0.62					2.4341	2.2387	2.1358
FXTN 05-66	PIBD0513C664	6.6250	8M	3/13/2013	237	0.65					2.4507	2.2507	2.1557
FXTN 10-31	PIBD1013C316	12.7500	9M	3/27/2013	251	0.69					2.4739	2.2676	2.1837
FXTN 10-32	PIBD1013E320	11.7500	10M	5/15/2013	300	0.82					2.5552	2.3265	2.2813
FXTN 07-44	PIBD0713F446	9.6250	11M	6/29/2013	345	0.95					2.6298	2.3805	2.3710
RTB 05-07	PIID0513G075	9.0000	1.5Y	7/31/2013	377	1.03	17.333000	2.4750	4:05:31 PM	2.6802	2.6665	2.4126	2.4090
FXTN 10-33	PIBD1013J337	11.0000	1.5Y	10/9/2013	447	1.22					2.7280	2.4752	2.4623
FXTN 07-45	PIBD0713K457	7.1250	1.5Y	11/2/2013	471	1.29					2.7491	2.4967	2.4806
FXTN 05-67	PIBD0514A673	6.2500	2Y	1/27/2014	557	1.53	50.000000	2.6750	3:58:19 PM	2.6750	2.8246	2.5737	2.5462
FXTN 10-34	PIBD1014C341	12.3750	2Y	3/25/2014	614	1.68					2.8747	2.6247	2.5896
FXTN 10-35 *	PIBD1014G356	12.7500	2Y	7/15/2014	726	1.99					2.9731	2.7250	2.6750
RTB 05-08	PIID0514I080	6.2500	2.5Y	9/24/2014	797	2.18	102.000000	3.2500	3:26:46 PM	3.2421	3.1509	2.9191	2.8805
FXTN 07-46	PIBD0714J466	6.5000	2.5Y	10/4/2014	807	2.21					3.1759	2.9464	2.9094
SPTB 10-03	SPTB1014J037	12.2500	2.5Y	10/14/2014	817	2.24					3.2010	2.9737	2.9383
FXTN 10-36	PIBD1015B367	12.3750	3Y	2/24/2015	950	2.60					3.5340	3.3372	3.3232
FXTN 05-68	PIBD0515E685	6.3750	3Y	5/13/2015	1028	2.82					3.7294	3.5504	3.5490
FXTN 07-47 *	PIBD0715E477	8.3750	3Y	5/22/2015	1037	2.84					3.7519	3.5750	3.5750
FXTN 04-20	PIBD0415G203	4.8750	3.5Y	7/21/2015	1097	3.01					3.8930	3.7070	3.7070
RTB 05-09	PIID0515H097	5.8750	3.5Y	8/19/2015	1126	3.08	0.250000	4.7000	2:19:30 PM	4.5618	3.9612	3.7707	3.7707
FXTN 10-37	PIBD1015H370	11.8750	3.5Y	8/25/2015	1132	3.10					3.9753	3.7839	3.7839
FXTN 05-69	PIBD0515K697	4.6250	3.5Y	11/25/2015	1224	3.35					4.1917	3.9863	3.9863
FXTN 10-38	PIBD1015L384	10.1250	3.5Y	12/15/2015	1244	3.41					4.2387	4.0303	4.0303
FXTN 10-39	PIBD1016A393	9.2500	3.5Y	1/12/2016	1272	3.48					4.3046	4.0919	4.0919
FXTN 07-48	PIBD0716A488	7.0000	4Y	1/27/2016	1287	3.53					4.3398	4.1249	4.1249
RTB 05-10	PIID0516C107	6.0000	4Y	3/3/2016	1323	3.62	0.630000	4.9000	9:54:50 AM	4.7877	4.4245	4.2040	4.2040
FXTN 10-40	PIBD1016C407	7.5000	4Y	3/30/2016	1350	3.70					4.4880	4.2634	4.2634
FXTN 10-41 *	PIBD1016D416	7.0000	4Y	4/27/2016	1378	3.78					4.5538	4.3250	4.3250
FXTN 10-42	PIBD1016I420	9.1250	4.5Y	9/4/2016	1508	4.13					4.6246	4.4134	4.3924
RTB 07-01	PIID0716I018	7.0000	4.5Y	9/24/2016	1528	4.19					4.6355	4.4270	4.4028
FXTN 10-43	PIBD1016K436	6.2500	4.5Y	11/16/2016	1581	4.33					4.6643	4.4630	4.4302
FXTN 07-49	PIBD0717C493	7.0000	5Y	3/31/2017	1716	4.70	50.000000	4.5500	4:09:51 PM	4.5500	4.7378	4.5547	4.5002
FXTN 20-01	PIBD2017D011	14.3750	5Y	4/24/2017	1740	4.77					4.7508	4.5711	4.5127
FXTN 05-70 *	PIBD0517G705	4.6250	5Y	7/5/2017	1812	4.96					4.7900	4.6200	4.5500
RTB 07-02	PIID0717H026	6.6250	5.5Y	8/19/2017	1857	5.09					4.7969	4.6278	4.5617
FXTN 10-44	PIBD1017H447	7.7500	5.5Y	8/23/2017	1861	5.10					4.7975	4.6285	4.5628
FXTN 07-50	PIBD0717J502	5.3750	5.5Y	10/28/2017	1927	5.28					4.8076	4.6401	4.5800
FXTN 10-45	PIBD1018A451	5.8750	6Y	1/31/2018	2022	5.54	10.000000	4.6250	8:58:53 AM	4.6250	4.8221	4.6566	4.6048

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FXTN 07-51	PIBD0718H511	5.0000	6.5Y	8/18/2018	2221	6.08					4.8526	4.6913	4.6567
FXTN 10-47	PIBD1018K478	8.8750	6.5Y	11/20/2018	2315	6.34					4.8670	4.7077	4.6813
FXTN 10-48	PIBD1019B485	7.8750	7Y	2/19/2019	2406	6.59					4.8809	4.7236	4.7050
FXTN 07-53	PIBD0719D531	5.0000	7Y	4/26/2019	2472	6.77	120.000000	4.7300	3:50:35 PM	4.7325	4.8910	4.7351	4.7222
FXTN 07-54 *	PIBD0719G547	4.7500	7Y	7/19/2019	2556	7.00	255.000000	4.7400	3:31:37 PM	4.7496	4.9038	4.7497	4.7441
FXTN 10-50	PIBD1020B508	7.7500	8Y	2/18/2020	2770	7.59					5.0780	4.8105	4.7995
RTB 10-01	PIID1020H015	7.2500	8.5Y	8/19/2020	2953	8.09					5.2269	4.8625	4.8469
FXTN 10-51	PIBD1020I510	6.1250	8.5Y	9/16/2020	2981	8.17					5.2497	4.8705	4.8542
FXTN 10-52	PIBD1020L525	5.8750	8.5Y	12/16/2020	3072	8.42					5.3237	4.8963	4.8777
RTB 10-02	PIID1021C027	7.3750	9Y	3/3/2021	3149	8.63	300.200000	4.9750	3:07:03 PM	4.9750	5.3864	4.9182	4.8977
FXTN 10-53	PIBD1021D531	6.5000	9Y	4/28/2021	3205	8.78	150.000000	5.0100	3:37:17 PM	5.0033	5.4319	4.9341	4.9122
RTB 10-03	PIID1021J039	5.7500	9.5Y	10/20/2021	3380	9.26					5.5743	4.9838	4.9575
FXTN 10-55	PIBD1021K551	5.7500	9.5Y	11/24/2021	3415	9.36	2.000000	4.8500	9:00:39 AM	4.8500	5.6028	4.9938	4.9665
FXTN 10-54	PIBD1022G545	6.3750	10Y	1/19/2022	3471	9.51	50.000000	4.9950	3:33:18 PM	4.9950	5.6484	5.0097	4.9810
FXTN 20-02 *	PIBD2022C021	15.0000	10Y	3/14/2022	3525	9.66					5.6923	5.0250	4.9950
FXTN 20-03	PIBD2022J033	12.7500	10.5Y	10/17/2022	3742	10.25					5.7009	5.0632	5.0351
FXTN 20-04	PIBD2023B048	13.0000	11Y	2/20/2023	3868	10.60					5.7059	5.0854	5.0584
FXTN 20-05	PIBD2023E054	11.8750	11Y	5/29/2023	3966	10.87					5.7098	5.1026	5.0765
FXTN 20-06	PIBD2023J068	11.3750	12Y	10/23/2023	4113	11.27					5.7156	5.1285	5.1037
FXTN 20-07	PIBD2024F075	12.3750	12Y	6/3/2024	4337	11.88					5.7245	5.1679	5.1450
FXTN 20-08	PIBD2024H086	12.8750	13Y	8/5/2024	4400	12.05					5.7270	5.1790	5.1567
FXTN 20-09	PIBD2024K091	13.7500	13Y	11/11/2024	4498	12.32					5.7309	5.1962	5.1748
FXTN 20-10	PIBD2025D103	12.1250	13Y	4/14/2025	4652	12.75					5.7370	5.2234	5.2033
FXTN 20-11	PIBD2025J116	12.1250	14Y	10/20/2025	4841	13.26					5.7444	5.2566	5.2382
FXTN 25-01	PIBD2525K015	18.2500	14Y	11/29/2025	4881	13.37					5.7460	5.2637	5.2456
FXTN 20-12	PIBD2026A122	10.2500	14Y	1/19/2026	4932	13.51					5.7481	5.2726	5.2550
RTB 15-01	PIID1526J019	6.2500	15Y	10/20/2026	5206	14.26	750.000000	5.4200	3:32:29 PM	5.4277	5.7589	5.3209	5.3056
FXTN 20-13	PIBD2026L139	8.0000	15Y	12/7/2026	5254	14.39					5.7608	5.3293	5.3145
RTB 15-02	PIID1527C023	5.3750	15Y	3/1/2027	5338	14.62	9.000000	5.3750	3:37:30 PM	5.3586	5.7641	5.3441	5.3300
FXTN 20-14	PIBD2027I140	8.6250	16Y	9/6/2027	5527	15.14					5.7716	5.3774	5.3649
FXTN 20-15	PIBD2028L151	9.5000	17Y	12/4/2028	5982	16.39					5.7897	5.4574	5.4490
FXTN 20-16	PIBD2030E166	8.7500	18Y	5/27/2030	6521	17.87					5.8110	5.5523	5.5486
FXTN 25-02	PIBD2530G029	12.5000	19Y	7/28/2030	6583	18.04					5.8135	5.5632	5.5601
FXTN 25-03	PIBD2531A032	11.2500	19Y	1/26/2031	6765	18.53					5.8207	5.5952	5.5937
FXTN 20-17	PIBD2031G171	8.0000	19Y	7/19/2031	6939	19.01	2,605.500000	5.6450	3:35:22 PM	5.6232	5.8276	5.6259	5.6259
FXTN 25-04	PIBD2531J042	9.3750	19Y	10/5/2031	7017	19.22					5.8307	5.6396	5.6403
FXTN 20-18	PIBD2032B183	5.8750	20Y	2/2/2032	7137	19.55	576.100000	5.7000	3:43:57 PM	5.6762	5.8354	5.6607	5.6624
RTB 20-01 *	PIID2032C014	5.8750	20Y	3/1/2032	7165	19.63	1,020.706000	5.6850	3:58:55 PM	5.6628	5.8365	5.6656	5.6676
FXTN 25-05	PIBD2532K057	8.5000	25Y	11/29/2032	7438	20.38					5.8789	5.6840	5.6860
FXTN 25-06	PIBD2534K062	9.2500	25Y	11/5/2034	8144	22.31					5.9885	5.7313	5.7336
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	8473	23.21					6.0395	5.7534	5.7557
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	8550	23.42	105.971000	5.8000	11:22:01 AM	5.7782	6.0515	5.7586	5.7609
FXTN 25-09 *	PIBD2536I097	7.6250	25Y	9/29/2036	8838	24.21	5.000000	5.8250	3:20:42 PM	5.8250	6.0962	5.7779	5.7803