

Interpolated Bonds
July 23, 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	8	0.02					3.7311	3.7042	3.7025
FXTN 07-40	PIBD0712H408	11.3750	<1M	8/18/2012	25	0.07					3.0780	2.9857	2.9800
RTB 03-07	PIID0312I070	5.2500	2M	9/24/2012	62	0.17					2.3141	2.1521	2.1336
FXTN 10-30	PIBD1012J302	12.1250	3M	10/17/2012	85	0.23					2.2264	2.0637	2.0350
FXTN 07-41	PIBD0712K413	10.5000	4M	11/17/2012	116	0.32					2.2111	2.0473	2.0054
FXTN 07-42	PIBD0713A421	9.0000	5M	1/5/2013	165	0.45					2.3207	2.1548	2.0929
FXTN 03-19	PIBD0313A199	5.2500	5M	1/7/2013	167	0.46					2.3252	2.1592	2.0964
FXTN 07-43	PIBD0713C438	8.7500	8M	3/3/2013	222	0.61					2.4282	2.2615	2.1979
FXTN 05-66	PIBD0513C664	6.6250	8M	3/13/2013	232	0.64					2.4426	2.2761	2.2170
FXTN 10-31	PIBD1013C316	12.7500	8M	3/27/2013	246	0.67					2.4627	2.2966	2.2439
FXTN 10-32	PIBD1013E320	11.7500	10M	5/15/2013	295	0.81					2.5330	2.3682	2.3377
FXTN 07-44	PIBD0713F446	9.6250	11M	6/29/2013	340	0.93					2.5977	2.4339	2.4239
RTB 05-07	PIID0513G075	9.0000	1.5Y	7/31/2013	372	1.02					2.6334	2.4656	2.4609
FXTN 10-33	PIBD1013J337	11.0000	1.5Y	10/9/2013	442	1.21					2.7000	2.5176	2.5139
FXTN 07-45	PIBD0713K457	7.1250	1.5Y	11/2/2013	466	1.28					2.7228	2.5355	2.5320
FXTN 05-67	PIBD0514A673	6.2500	2Y	1/27/2014	552	1.51					2.8046	2.5994	2.5971
FXTN 10-34	PIBD1014C341	12.3750	2Y	3/25/2014	609	1.67					2.8589	2.6418	2.6402
FXTN 10-35 *	PIBD1014G356	12.7500	2Y	7/15/2014	721	1.98					2.9654	2.7250	2.7250
RTB 05-08	PIID0514I080	6.2500	2.5Y	9/24/2014	792	2.17	7.000000	3.6000	3:36:03 PM	3.1706	3.1495	2.8858	2.8819
FXTN 07-46	PIBD0714J466	6.5000	2.5Y	10/4/2014	802	2.20					3.1755	2.9084	2.9040
SPTB 10-03	SPTB1014J037	12.2500	2.5Y	10/14/2014	812	2.22					3.2014	2.9310	2.9261
FXTN 10-36	PIBD1015B367	12.3750	3Y	2/24/2015	945	2.59					3.5464	3.2322	3.2201
FXTN 05-68	PIBD0515E685	6.3750	3Y	5/13/2015	1023	2.80					3.7487	3.4088	3.3925
FXTN 07-47	PIBD0715E477	8.3750	3Y	5/22/2015	1032	2.83					3.7721	3.4292	3.4124
FXTN 04-20 *	PIBD0415G203	4.8750	3Y	7/21/2015	1092	2.99					3.9277	3.5650	3.5450
RTB 05-09	PIID0515H097	5.8750	3.5Y	8/19/2015	1121	3.07					3.9907	3.6429	3.6214
FXTN 10-37	PIBD1015H370	11.8750	3.5Y	8/25/2015	1127	3.09					4.0038	3.6590	3.6372
FXTN 05-69	PIBD0515K697	4.6250	3.5Y	11/25/2015	1219	3.34					4.2037	3.9062	3.8794
FXTN 10-38	PIBD1015L384	10.1250	3.5Y	12/15/2015	1239	3.39					4.2472	3.9600	3.9321
FXTN 10-39	PIBD1016A393	9.2500	3.5Y	1/12/2016	1267	3.47					4.3081	4.0352	4.0059
FXTN 07-48	PIBD0716A488	7.0000	4Y	1/27/2016	1282	3.51					4.3407	4.0755	4.0454
RTB 05-10	PIID0516C107	6.0000	4Y	3/3/2016	1318	3.61					4.4189	4.1722	4.1402
FXTN 10-40	PIBD1016C407	7.5000	4Y	3/30/2016	1345	3.68					4.4776	4.2448	4.2113
FXTN 10-41 *	PIBD1016D416	7.0000	4Y	4/27/2016	1373	3.76					4.5385	4.3200	4.2850
FXTN 10-42	PIBD1016I420	9.1250	4.5Y	9/4/2016	1503	4.12					4.6139	4.3894	4.3642
RTB 07-01	PIID0716I018	7.0000	4.5Y	9/24/2016	1523	4.17					4.6255	4.4001	4.3764
FXTN 10-43	PIBD1016K436	6.2500	4.5Y	11/16/2016	1576	4.32	30.000000	4.4500	12:10:10 PM	4.4500	4.6563	4.4284	4.4087
FXTN 07-49	PIBD0717C493	7.0000	5Y	3/31/2017	1711	4.69	50.000000	4.5250	2:29:44 PM	4.5250	4.7347	4.5005	4.4909
FXTN 20-01	PIBD2017D011	14.3750	5Y	4/24/2017	1735	4.75					4.7486	4.5133	4.5055
FXTN 05-70 *	PIBD0517G705	4.6250	5Y	7/5/2017	1807	4.95	1,315.022000	4.5500	11:50:53 AM	4.5503	4.7904	4.5517	4.5494
RTB 07-02	PIID0717H026	6.6250	5.5Y	8/19/2017	1852	5.07					4.7976	4.5637	4.5591
FXTN 10-44	PIBD1017H447	7.7500	5.5Y	8/23/2017	1856	5.08					4.7982	4.5648	4.5599
FXTN 07-50	PIBD0717J502	5.3750	5.5Y	10/28/2017	1922	5.27					4.8088	4.5824	4.5741
FXTN 10-45	PIBD1018A451	5.8750	6Y	1/31/2018	2017	5.53	61.000000	4.6250	3:43:23 PM	4.6250	4.8240	4.6077	4.5946

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FXTN 07-51	PIBD0718H511	5.0000	6.5Y	8/18/2018	2216	6.07	75.000000	4.7200	3:08:11 PM	4.7224	4.8559	4.6607	4.6375
FXTN 10-47	PIBD1018K478	8.8750	6.5Y	11/20/2018	2310	6.33					4.8710	4.6858	4.6577
FXTN 10-48	PIBD1019B485	7.8750	7Y	2/19/2019	2401	6.58	56.600000	4.7100	4:10:59 PM	4.7062	4.8856	4.7100	4.6773
FXTN 07-53	PIBD0719D531	5.0000	7Y	4/26/2019	2467	6.76					4.8962	4.7276	4.6915
FXTN 07-54 *	PIBD0719G547	4.7500	7Y	7/19/2019	2551	6.99	12.000000	4.7260	11:12:56 AM	4.7260	4.9096	4.7500	4.7096
FXTN 10-50	PIBD1020B508	7.7500	8Y	2/18/2020	2765	7.58	9.000000	4.9500	2:43:18 PM	4.9500	4.9629	4.7986	4.7649
RTB 10-01	PIID1020H015	7.2500	8.5Y	8/19/2020	2948	8.08					5.0084	4.8401	4.8122
FXTN 10-51	PIBD1020I510	6.1250	8.5Y	9/16/2020	2976	8.15					5.0154	4.8465	4.8194
FXTN 10-52	PIBD1020L525	5.8750	8.5Y	12/16/2020	3067	8.40					5.0380	4.8672	4.8430
RTB 10-02	PIID1021C027	7.3750	9Y	3/3/2021	3144	8.61					5.0572	4.8846	4.8628
FXTN 10-53	PIBD1021D531	6.5000	9Y	4/28/2021	3200	8.77	31.000000	4.8600	12:15:08 PM	4.8600	5.0711	4.8973	4.8773
RTB 10-03	PIID1021J039	5.7500	9.5Y	10/20/2021	3375	9.25					5.1147	4.9371	4.9225
FXTN 10-55	PIBD1021K551	5.7500	9.5Y	11/24/2021	3410	9.34	38.000000	4.8350	3:53:54 PM	4.9357	5.1234	4.9450	4.9316
FXTN 10-54	PIBD1022G545	6.3750	9.5Y	1/19/2022	3466	9.50	28.388000	4.9675	3:23:47 PM	4.9451	5.1373	4.9577	4.9460
FXTN 20-02 *	PIBD2022C021	15.0000	10Y	3/14/2022	3520	9.64					5.1508	4.9700	4.9600
FXTN 20-03	PIBD2022J033	12.7500	10.5Y	10/17/2022	3737	10.24					5.1864	5.0077	4.9979
FXTN 20-04	PIBD2023B048	13.0000	11Y	2/20/2023	3863	10.58					5.2071	5.0296	5.0200
FXTN 20-05	PIBD2023E054	11.8750	11Y	5/29/2023	3961	10.85					5.2231	5.0467	5.0371
FXTN 20-06	PIBD2023J068	11.3750	12Y	10/23/2023	4108	11.25					5.2473	5.0722	5.0628
FXTN 20-07	PIBD2024F075	12.3750	12Y	6/3/2024	4332	11.87					5.2840	5.1112	5.1020
FXTN 20-08	PIBD2024H086	12.8750	13Y	8/5/2024	4395	12.04					5.2944	5.1221	5.1130
FXTN 20-09	PIBD2024K091	13.7500	13Y	11/11/2024	4493	12.31					5.3104	5.1392	5.1301
FXTN 20-10	PIBD2025D103	12.1250	13Y	4/14/2025	4647	12.73					5.3357	5.1659	5.1571
FXTN 20-11	PIBD2025J116	12.1250	14Y	10/20/2025	4836	13.25					5.3667	5.1988	5.1901
FXTN 25-01	PIBD2525K015	18.2500	14Y	11/29/2025	4876	13.36					5.3733	5.2057	5.1971
FXTN 20-12	PIBD2026A122	10.2500	14Y	1/19/2026	4927	13.50					5.3817	5.2146	5.2060
RTB 15-01	PIID1526J019	6.2500	15Y	10/20/2026	5201	14.25	860.205000	5.3000	3:12:36 PM	5.2889	5.4266	5.2623	5.2539
FXTN 20-13	PIBD2026L139	8.0000	15Y	12/7/2026	5249	14.38	30.000000	5.2500	12:09:29 PM	5.2500	5.4345	5.2706	5.2623
RTB 15-02	PIID1527C023	5.3750	15Y	3/1/2027	5333	14.61	1,984.500000	5.2850	3:47:23 PM	5.2916	5.4483	5.2852	5.2770
FXTN 20-14	PIBD2027I140	8.6250	16Y	9/6/2027	5522	15.13					5.4793	5.3181	5.3101
FXTN 20-15	PIBD2028L151	9.5000	17Y	12/4/2028	5977	16.38					5.5540	5.3972	5.3896
FXTN 20-16	PIBD2030E166	8.7500	18Y	5/27/2030	6516	17.85					5.6424	5.4909	5.4839
FXTN 25-02	PIBD2530G029	12.5000	19Y	7/28/2030	6578	18.02					5.6526	5.5017	5.4947
FXTN 25-03	PIBD2531A032	11.2500	19Y	1/26/2031	6760	18.52	80.000000	5.7500	2:26:03 PM	5.7525	5.6824	5.5333	5.5266
FXTN 20-17	PIBD2031G171	8.0000	19Y	7/19/2031	6934	19.00	11,220.500000	5.5600	4:12:29 PM	5.5404	5.7110	5.5635	5.5570
FXTN 25-04	PIBD2531J042	9.3750	19Y	10/5/2031	7012	19.21					5.7238	5.5771	5.5706
FXTN 20-18	PIBD2032B183	5.8750	20Y	2/2/2032	7132	19.54	348.000000	5.6500	3:27:40 PM	5.6042	5.7435	5.5980	5.5916
RTB 20-01 *	PIID2032C014	5.8750	20Y	3/1/2032	7160	19.62	3,516.694000	5.5950	3:51:35 PM	5.5957	5.7481	5.6028	5.5965
FXTN 25-05	PIBD2532K057	8.5000	25Y	11/29/2032	7433	20.36					5.8030	5.6201	5.6151
FXTN 25-06	PIBD2534K062	9.2500	25Y	11/5/2034	8139	22.30					5.9450	5.6646	5.6633
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	8468	23.20	3.000000	5.8500	3:00:22 PM	5.8500	6.0112	5.6853	5.6857
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	8545	23.41	743.065000	5.7200	3:52:40 PM	5.7018	6.0267	5.6902	5.6910
FXTN 25-09 *	PIBD2536I097	7.6250	25Y	9/29/2036	8833	24.20	1,123.160000	5.7100	11:34:23 AM	5.7161	6.0846	5.7084	5.7106