

Interpolated Bonds
July 26, 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	5	0.01					3.8314	3.8144	3.8144
FXTN 07-40	PIBD0712H408	11.3750	<1M	8/18/2012	22	0.06					3.1151	3.0254	3.0254
RTB 03-07	PIID0312I070	5.2500	2M	9/24/2012	59	0.16					2.2353	2.0737	2.0582
FXTN 10-30	PIBD1012J302	12.1250	3M	10/17/2012	82	0.22					2.0885	1.9329	1.8986
FXTN 07-41	PIBD0712K413	10.5000	4M	11/17/2012	113	0.31					2.1095	1.9533	1.9159
FXTN 07-42	PIBD0713A421	9.0000	5M	1/5/2013	162	0.44					2.2435	2.0825	2.0505
FXTN 03-19	PIBD0313A199	5.2500	5M	1/7/2013	164	0.45	1.711739	2.0000	11:20:32 AM	2.0000	2.2489	2.0878	2.0560
FXTN 07-43	PIBD0713C438	8.7500	8M	3/3/2013	219	0.60					2.3566	2.1921	2.1354
FXTN 05-66	PIBD0513C664	6.6250	8M	3/13/2013	229	0.63					2.3729	2.2081	2.1444
FXTN 10-31	PIBD1013C316	12.7500	8M	3/27/2013	243	0.67					2.3959	2.2304	2.1571
FXTN 10-32	PIBD1013E320	11.7500	10M	5/15/2013	292	0.80					2.4761	2.3085	2.2015
FXTN 07-44	PIBD0713F446	9.6250	11M	6/29/2013	337	0.92					2.5498	2.3802	2.2423
RTB 05-07	PIID0513G075	9.0000	1.5Y	7/31/2013	369	1.01					2.5987	2.4255	2.2721
FXTN 10-33	PIBD1013J337	11.0000	1.5Y	10/9/2013	439	1.20					2.6779	2.4806	2.3429
FXTN 07-45	PIBD0713K457	7.1250	1.5Y	11/2/2013	463	1.27					2.7050	2.4994	2.3671
FXTN 05-67	PIBD0514A673	6.2500	2Y	1/27/2014	549	1.50	10.000000	2.5250	9:35:57 AM	2.5250	2.8023	2.5671	2.4541
FXTN 10-34	PIBD1014C341	12.3750	2Y	3/25/2014	606	1.66					2.8668	2.6119	2.5117
FXTN 10-35 *	PIBD1014G356	12.7500	2Y	7/15/2014	718	1.97					2.9935	2.7000	2.6250
RTB 05-08	PIID0514I080	6.2500	2.5Y	9/24/2014	789	2.16	40.000000	2.8500	11:11:03 AM	2.8500	3.1850	2.8608	2.7972
FXTN 07-46	PIBD0714J466	6.5000	2.5Y	10/4/2014	799	2.19					3.2120	2.8834	2.8215
SPTB 10-03	SPTB1014J037	12.2500	2.5Y	10/14/2014	809	2.22					3.2389	2.9060	2.8458
FXTN 10-36	PIBD1015B367	12.3750	3Y	2/24/2015	942	2.58					3.5977	3.2072	3.1684
FXTN 05-68	PIBD0515E685	6.3750	3Y	5/13/2015	1020	2.79					3.8081	3.3838	3.3576
FXTN 07-47	PIBD0715E477	8.3750	3Y	5/22/2015	1029	2.82					3.8324	3.4042	3.3794
FXTN 04-20 *	PIBD0415G203	4.8750	3Y	7/21/2015	1089	2.98					3.9942	3.5400	3.5250
RTB 05-09	PIID0515H097	5.8750	3.5Y	8/19/2015	1118	3.06	1.000000	3.8750	3:02:51 PM	3.8750	4.0560	3.6122	3.5983
FXTN 10-37	PIBD1015H370	11.8750	3.5Y	8/25/2015	1124	3.08					4.0687	3.6272	3.6134
FXTN 05-69	PIBD0515K697	4.6250	3.5Y	11/25/2015	1216	3.33					4.2645	3.8564	3.8459
FXTN 10-38	PIBD1015L384	10.1250	3.5Y	12/15/2015	1236	3.39					4.3071	3.9062	3.8964
FXTN 10-39	PIBD1016A393	9.2500	3.5Y	1/12/2016	1264	3.46					4.3667	3.9759	3.9672
FXTN 07-48	PIBD0716A488	7.0000	4Y	1/27/2016	1279	3.50	2.584000	4.5000	2:40:40 PM	4.5000	4.3986	4.0133	4.0051
RTB 05-10	PIID0516C107	6.0000	4Y	3/3/2016	1315	3.60					4.4752	4.1030	4.0960
FXTN 10-40	PIBD1016C407	7.5000	4Y	3/30/2016	1342	3.68					4.5327	4.1702	4.1643
FXTN 10-41 *	PIBD1016D416	7.0000	4Y	4/27/2016	1370	3.75					4.5923	4.2400	4.2350
FXTN 10-42	PIBD1016I420	9.1250	4.5Y	9/4/2016	1500	4.11	4.096000	4.7500	2:41:16 PM	4.7500	4.6473	4.3538	4.3117
RTB 07-01	PIID0716I018	7.0000	4.5Y	9/24/2016	1520	4.16	2.000000	4.7000	3:19:32 PM	4.7000	4.6557	4.3713	4.3235
FXTN 10-43	PIBD1016K436	6.2500	4.5Y	11/16/2016	1573	4.31					4.6781	4.4177	4.3548
FXTN 07-49	PIBD0717C493	7.0000	5Y	3/31/2017	1708	4.68	401.383000	4.8000	2:41:48 PM	4.4911	4.7352	4.5359	4.4344
FXTN 20-01	PIBD2017D011	14.3750	5Y	4/24/2017	1732	4.75					4.7453	4.5570	4.4486
FXTN 05-70 *	PIBD0517G705	4.6250	5Y	7/5/2017	1804	4.94					4.7758	4.6200	4.4911
RTB 07-02	PIID0717H026	6.6250	5.5Y	8/19/2017	1849	5.07					4.7829	4.6273	4.5058
FXTN 10-44	PIBD1017H447	7.7500	5.5Y	8/23/2017	1853	5.08					4.7835	4.6279	4.5071
FXTN 07-50	PIBD0717J502	5.3750	5.5Y	10/28/2017	1919	5.26	0.493000	4.9000	2:42:17 PM	4.9000	4.7939	4.6385	4.5288
FXTN 10-45	PIBD1018A451	5.8750	6Y	1/31/2018	2014	5.52	13.700000	4.6395	10:22:18 AM	4.6395	4.8089	4.6539	4.5599

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FXTN 07-51	PIBD0718H511	5.0000	6.5Y	8/18/2018	2213	6.06	3.753327	4.5750	10:16:13 AM	4.5750	4.8403	4.6860	4.6252
FXTN 10-47	PIBD1018K478	8.8750	6.5Y	11/20/2018	2307	6.32					4.8551	4.7011	4.6560
FXTN 10-48	PIBD1019B485	7.8750	7Y	2/19/2019	2398	6.57	4.070914	4.5500	10:13:55 AM	4.5500	4.8694	4.7158	4.6858
FXTN 07-53	PIBD0719D531	5.0000	7Y	4/26/2019	2464	6.75					4.8798	4.7265	4.7075
FXTN 07-54 *	PIBD0719G547	4.7500	7Y	7/19/2019	2548	6.98	0.300000	4.6000	3:47:09 PM	4.6000	4.8931	4.7400	4.7350
FXTN 10-50	PIBD1020B508	7.7500	8Y	2/18/2020	2762	7.57					4.9447	4.7820	4.7781
RTB 10-01	PIID1020H015	7.2500	8.5Y	8/19/2020	2945	8.07	0.045000	4.9500	11:47:31 AM	4.9500	4.9889	4.8178	4.8149
FXTN 10-51	PIBD1020I510	6.1250	8.5Y	9/16/2020	2973	8.15					4.9956	4.8233	4.8205
FXTN 10-52	PIBD1020L525	5.8750	8.5Y	12/16/2020	3064	8.39	4.688805	4.8250	10:14:40 AM	4.8250	5.0176	4.8412	4.8388
RTB 10-02	PIID1021C027	7.3750	9Y	3/3/2021	3141	8.61	52.000000	4.9000	4:02:41 PM	4.8981	5.0362	4.8563	4.8543
FXTN 10-53	PIBD1021D531	6.5000	9Y	4/28/2021	3197	8.76					5.0497	4.8673	4.8656
RTB 10-03	PIID1021J039	5.7500	9.5Y	10/20/2021	3372	9.24	37.030000	4.9500	11:09:00 AM	4.8708	5.0919	4.9016	4.9008
FXTN 10-55	PIBD1021K551	5.7500	9.5Y	11/24/2021	3407	9.33	267.300000	4.9050	3:54:44 PM	4.9128	5.1004	4.9084	4.9079
FXTN 10-54	PIBD1022G545	6.3750	9.5Y	1/19/2022	3463	9.49	1,870.000000	4.8500	4:07:31 PM	4.8834	5.1139	4.9194	4.9191
FXTN 20-02 *	PIBD2022C021	15.0000	10Y	3/14/2022	3517	9.64					5.1269	4.9300	4.9300
FXTN 20-03	PIBD2022J033	12.7500	10.5Y	10/17/2022	3734	10.23					5.1620	4.9675	4.9675
FXTN 20-04	PIBD2023B048	13.0000	11Y	2/20/2023	3860	10.58					5.1823	4.9893	4.9893
FXTN 20-05	PIBD2023E054	11.8750	11Y	5/29/2023	3958	10.84					5.1981	5.0063	5.0063
FXTN 20-06	PIBD2023J068	11.3750	12Y	10/23/2023	4105	11.25					5.2219	5.0317	5.0317
FXTN 20-07	PIBD2024F075	12.3750	12Y	6/3/2024	4329	11.86					5.2581	5.0704	5.0705
FXTN 20-08	PIBD2024H086	12.8750	13Y	8/5/2024	4392	12.03					5.2682	5.0813	5.0814
FXTN 20-09	PIBD2024K091	13.7500	13Y	11/11/2024	4490	12.30					5.2841	5.0983	5.0983
FXTN 20-10	PIBD2025D103	12.1250	13Y	4/14/2025	4644	12.72					5.3089	5.1249	5.1250
FXTN 20-11	PIBD2025J116	12.1250	14Y	10/20/2025	4833	13.24					5.3395	5.1576	5.1577
FXTN 25-01	PIBD2525K015	18.2500	14Y	11/29/2025	4873	13.35					5.3459	5.1645	5.1646
FXTN 20-12	PIBD2026A122	10.2500	14Y	1/19/2026	4924	13.49					5.3542	5.1733	5.1734
RTB 15-01	PIID1526J019	6.2500	15Y	10/20/2026	5198	14.24	109.775000	5.3250	3:17:02 PM	5.2905	5.3984	5.2207	5.2208
FXTN 20-13	PIBD2026L139	8.0000	15Y	12/7/2026	5246	14.37					5.4062	5.2290	5.2291
RTB 15-02	PIID1527C023	5.3750	15Y	3/1/2027	5330	14.60	386.688000	5.3000	3:55:13 PM	5.2801	5.4197	5.2435	5.2437
FXTN 20-14	PIBD2027I140	8.6250	16Y	9/6/2027	5519	15.12					5.4503	5.2762	5.2764
FXTN 20-15	PIBD2028L151	9.5000	17Y	12/4/2028	5974	16.37					5.5237	5.3549	5.3551
FXTN 20-16	PIBD2030E166	8.7500	18Y	5/27/2030	6513	17.84					5.6108	5.4481	5.4483
FXTN 25-02	PIBD2530G029	12.5000	18Y	7/28/2030	6575	18.01					5.6208	5.4588	5.4591
FXTN 25-03	PIBD2531A032	11.2500	19Y	1/26/2031	6757	18.51					5.6502	5.4903	5.4906
FXTN 20-17	PIBD2031G171	8.0000	19Y	7/19/2031	6931	18.99	26,429.346600	5.5000	4:14:36 PM	5.5010	5.6783	5.5204	5.5207
FXTN 25-04	PIBD2531J042	9.3750	19Y	10/5/2031	7009	19.20					5.6909	5.5339	5.5342
FXTN 20-18	PIBD2032B183	5.8750	20Y	2/2/2032	7129	19.53	103.000000	5.5650	4:13:57 PM	5.5670	5.7103	5.5546	5.5549
RTB 20-01 *	PIID2032C014	5.8750	20Y	3/1/2032	7157	19.61	7,334.918359	5.5500	4:12:39 PM	5.5597	5.7148	5.5595	5.5598
FXTN 25-05	PIBD2532K057	8.5000	25Y	11/29/2032	7430	20.36					5.7634	5.5843	5.5779
FXTN 25-06	PIBD2534K062	9.2500	25Y	11/5/2034	8136	22.29					5.8889	5.6486	5.6246
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	8465	23.19	0.500000	5.5500	9:17:31 AM	5.5500	5.9474	5.6785	5.6464
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	8542	23.40	361.886000	5.6500	4:06:22 PM	5.6631	5.9611	5.6855	5.6515
FXTN 25-09 *	PIBD2536I097	7.6250	25Y	9/29/2036	8830	24.19	12.100000	5.9000	9:54:31 AM	5.9000	6.0123	5.7118	5.6706