

**Interpolated Bonds**  
**July 27, 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	2	0.01					3.7106	3.7065	3.7065
FXTN 07-40	PIBD0712H408	11.3750	<1M	8/18/2012	19	0.05					3.0404	2.9675	2.9675
RTB 03-07	PIID0312I070	5.2500	2M	9/24/2012	56	0.15	46.660466	3.1250	11:24:22 AM	3.1250	2.2218	2.0713	2.0713
FXTN 10-30	PIBD1012J302	12.1250	2M	10/17/2012	79	0.22	11.150000	1.8000	8:55:48 AM	1.8000	2.0899	1.9338	1.9338
FXTN 07-41	PIBD0712K413	10.5000	4M	11/17/2012	110	0.30					2.0550	1.8934	1.8934
FXTN 07-42	PIBD0713A421	9.0000	5M	1/5/2013	159	0.44					2.1858	2.0184	2.0184
FXTN 03-19	PIBD0313A199	5.2500	5M	1/7/2013	161	0.44	50.000000	2.2000	3:43:11 PM	2.2000	2.1911	2.0235	2.0235
FXTN 07-43	PIBD0713C438	8.7500	7M	3/3/2013	216	0.59	615.000000	2.7500	10:42:57 AM	2.2627	2.3092	2.1298	2.1336
FXTN 05-66	PIBD0513C664	6.6250	8M	3/13/2013	226	0.62	96.000000	3.8750	2:31:32 PM	3.8750	2.3244	2.1417	2.1470
FXTN 10-31	PIBD1013C316	12.7500	8M	3/27/2013	240	0.66					2.3458	2.1583	2.1658
FXTN 10-32	PIBD1013E320	11.7500	10M	5/15/2013	289	0.79	2.837761	2.2850	8:57:19 AM	2.2850	2.4204	2.2167	2.2317
FXTN 07-44	PIBD0713F446	9.6250	11M	6/29/2013	334	0.92					2.4889	2.2702	2.2922
RTB 05-07	PIID0513G075	9.0000	1Y	7/31/2013	366	1.00	79.292970	2.3000	8:56:28 AM	2.3000	2.5364	2.3088	2.3316
FXTN 10-33	PIBD1013J337	11.0000	1.5Y	10/9/2013	436	1.19					2.6309	2.3973	2.3905
FXTN 07-45	PIBD0713K457	7.1250	1.5Y	11/2/2013	460	1.26					2.6633	2.4277	2.4106
FXTN 05-67	PIBD0514A673	6.2500	1.5Y	1/27/2014	546	1.50					2.7795	2.5364	2.4829
FXTN 10-34	PIBD1014C341	12.3750	2Y	3/25/2014	603	1.65					2.8564	2.6084	2.5309
FXTN 10-35 *	PIBD1014G356	12.7500	2Y	7/15/2014	715	1.96					3.0077	2.7500	2.6250
RTB 05-08	PIID0514I080	6.2500	2.5Y	9/24/2014	786	2.15					3.1939	2.8983	2.7972
FXTN 07-46	PIBD0714J466	6.5000	2.5Y	10/4/2014	796	2.18					3.2201	2.9192	2.8215
SPTB 10-03	SPTB1014J037	12.2500	2.5Y	10/14/2014	806	2.21					3.2464	2.9401	2.8458
FXTN 10-36	PIBD1015B367	12.3750	3Y	2/24/2015	939	2.57					3.5952	3.2179	3.1684
FXTN 05-68	PIBD0515E685	6.3750	3Y	5/13/2015	1017	2.79					3.7998	3.3809	3.3576
FXTN 07-47	PIBD0715E477	8.3750	3Y	5/22/2015	1026	2.81	1.000000	3.5000	10:32:43 AM	3.5000	3.8234	3.3997	3.3794
FXTN 04-20 *	PIBD0415G203	4.8750	3Y	7/21/2015	1086	2.98					3.9808	3.5250	3.5250
RTB 05-09	PIID0515H097	5.8750	3.5Y	8/19/2015	1115	3.05	660.716203	4.1000	11:32:01 AM	3.7511	4.0445	3.6127	3.5983
FXTN 10-37	PIBD1015H370	11.8750	3.5Y	8/25/2015	1121	3.07					4.0577	3.6309	3.6134
FXTN 05-69	PIBD0515K697	4.6250	3.5Y	11/25/2015	1213	3.32	50.000000	3.9000	10:39:14 AM	3.9000	4.2598	3.9092	3.8459
FXTN 10-38	PIBD1015L384	10.1250	3.5Y	12/15/2015	1233	3.38					4.3037	3.9697	3.8964
FXTN 10-39	PIBD1016A393	9.2500	3.5Y	1/12/2016	1261	3.45					4.3652	4.0544	3.9672
FXTN 07-48	PIBD0716A488	7.0000	3.5Y	1/27/2016	1276	3.50	52.872167	4.0000	3:24:22 PM	4.1102	4.3982	4.0997	4.0051
RTB 05-10	PIID0516C107	6.0000	4Y	3/3/2016	1312	3.59	1.100000	4.7500	10:07:40 AM	4.5226	4.4773	4.2086	4.0960
FXTN 10-40	PIBD1016C407	7.5000	4Y	3/30/2016	1339	3.67					4.5366	4.2903	4.1643
FXTN 10-41 *	PIBD1016D416	7.0000	4Y	4/27/2016	1367	3.75					4.5981	4.3750	4.2350
FXTN 10-42	PIBD1016I420	9.1250	4.5Y	9/4/2016	1497	4.10	300.000000	4.4250	10:42:48 AM	4.4054	4.6522	4.3975	4.2994
RTB 07-01	PIID0716I018	7.0000	4.5Y	9/24/2016	1517	4.16					4.6606	4.4009	4.3093
FXTN 10-43	PIBD1016K436	6.2500	4.5Y	11/16/2016	1570	4.30					4.6826	4.4101	4.3356
FXTN 07-49	PIBD0717C493	7.0000	5Y	3/31/2017	1705	4.67	650.000000	4.4500	10:23:28 AM	4.4500	4.7389	4.4334	4.4024
FXTN 20-01	PIBD2017D011	14.3750	5Y	4/24/2017	1729	4.74					4.7489	4.4376	4.4143
FXTN 05-70 *	PIBD0517G705	4.6250	5Y	7/5/2017	1801	4.93					4.7788	4.4500	4.4500
RTB 07-02	PIID0717H026	6.6250	5.5Y	8/19/2017	1846	5.06	245.000000	4.4850	3:54:20 PM	4.4887	4.7859	4.4651	4.4651
FXTN 10-44	PIBD1017H447	7.7500	5.5Y	8/23/2017	1850	5.07					4.7865	4.4665	4.4664
FXTN 07-50	PIBD0717J502	5.3750	5.5Y	10/28/2017	1916	5.25					4.7968	4.4886	4.4886
FXTN 10-45	PIBD1018A451	5.8750	6Y	1/31/2018	2011	5.51					4.8116	4.5206	4.5205

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FXTN 07-51	PIBD0718H511	5.0000	6.5Y	8/18/2018	2210	6.05	700.000000	4.6750	4:13:54 PM	4.6750	4.8427	4.5874	4.5873
FXTN 10-47	PIBD1018K478	8.8750	6.5Y	11/20/2018	2304	6.31					4.8574	4.6190	4.6188
FXTN 10-48	PIBD1019B485	7.8750	7Y	2/19/2019	2395	6.56	20.000000	4.6800	3:56:31 PM	4.6825	4.8716	4.6496	4.6493
FXTN 07-53	PIBD0719D531	5.0000	7Y	4/26/2019	2461	6.74	450.000000	4.7000	3:28:11 PM	4.7000	4.8819	4.6718	4.6715
FXTN 07-54 *	PIBD0719G547	4.7500	7Y	7/19/2019	2545	6.97	1,602.000000	4.5500	3:19:55 PM	4.6998	4.8950	4.7000	4.6997
FXTN 10-50	PIBD1020B508	7.7500	8Y	2/18/2020	2759	7.56					4.9443	4.7508	4.7483
RTB 10-01	PIID1020H015	7.2500	8.5Y	8/19/2020	2942	8.06	259.550000	4.8150	3:33:19 PM	4.8150	4.9864	4.7942	4.7899
FXTN 10-51	PIBD1020I510	6.1250	8.5Y	9/16/2020	2970	8.14					4.9928	4.8009	4.7963
FXTN 10-52	PIBD1020L525	5.8750	8.5Y	12/16/2020	3061	8.39	850.000000	4.8400	3:30:36 PM	4.8488	5.0138	4.8225	4.8170
RTB 10-02	PIID1021C027	7.3750	9Y	3/3/2021	3138	8.60	81.510000	4.8500	3:43:53 PM	4.8491	5.0315	4.8408	4.8345
FXTN 10-53	PIBD1021D531	6.5000	9Y	4/28/2021	3194	8.75					5.0444	4.8540	4.8472
RTB 10-03	PIID1021J039	5.7500	9.5Y	10/20/2021	3369	9.23	296.580000	4.8515	10:36:22 AM	4.8505	5.0847	4.8956	4.8870
FXTN 10-55	PIBD1021K551	5.7500	9.5Y	11/24/2021	3404	9.33	645.000000	4.8650	3:40:16 PM	4.8720	5.0928	4.9039	4.8950
FXTN 10-54	PIBD1022G545	6.3750	9.5Y	1/19/2022	3460	9.48	900.000000	4.8500	11:33:55 AM	4.8533	5.1056	4.9172	4.9077
FXTN 20-02 *	PIBD2022C021	15.0000	10Y	3/14/2022	3514	9.63					5.1181	4.9300	4.9200
FXTN 20-03	PIBD2022J033	12.7500	10.5Y	10/17/2022	3731	10.22					5.1524	4.9677	4.9580
FXTN 20-04	PIBD2023B048	13.0000	11Y	2/20/2023	3857	10.57					5.1724	4.9895	4.9801
FXTN 20-05	PIBD2023E054	11.8750	11Y	5/29/2023	3955	10.84					5.1879	5.0065	4.9973
FXTN 20-06	PIBD2023J068	11.3750	12Y	10/23/2023	4102	11.24					5.2111	5.0320	5.0230
FXTN 20-07	PIBD2024F075	12.3750	12Y	6/3/2024	4326	11.85					5.2466	5.0709	5.0623
FXTN 20-08	PIBD2024H086	12.8750	13Y	8/5/2024	4389	12.02					5.2566	5.0818	5.0733
FXTN 20-09	PIBD2024K091	13.7500	13Y	11/11/2024	4487	12.29					5.2721	5.0989	5.0905
FXTN 20-10	PIBD2025D103	12.1250	13Y	4/14/2025	4641	12.72					5.2965	5.1256	5.1175
FXTN 20-11	PIBD2025J116	12.1250	14Y	10/20/2025	4830	13.23					5.3264	5.1584	5.1506
FXTN 25-01	PIBD2525K015	18.2500	14Y	11/29/2025	4870	13.34					5.3327	5.1653	5.1576
FXTN 20-12	PIBD2026A122	10.2500	14Y	1/19/2026	4921	13.48					5.3408	5.1742	5.1665
RTB 15-01	PIID1526J019	6.2500	15Y	10/20/2026	5195	14.23	204.020000	5.2750	2:26:49 PM	5.2503	5.3842	5.2217	5.2146
FXTN 20-13	PIBD2026L139	8.0000	15Y	12/7/2026	5243	14.36					5.3918	5.2301	5.2230
RTB 15-02	PIID1527C023	5.3750	15Y	3/1/2027	5327	14.59	1,474.665000	5.2700	3:56:54 PM	5.2473	5.4050	5.2446	5.2377
FXTN 20-14	PIBD2027I140	8.6250	16Y	9/6/2027	5516	15.11					5.4350	5.2774	5.2708
FXTN 20-15	PIBD2028L151	9.5000	17Y	12/4/2028	5971	16.36					5.5070	5.3564	5.3505
FXTN 20-16	PIBD2030E166	8.7500	18Y	5/27/2030	6510	17.84					5.5923	5.4499	5.4450
FXTN 25-02	PIBD2530G029	12.5000	18Y	7/28/2030	6572	18.01					5.6021	5.4607	5.4558
FXTN 25-03	PIBD2531A032	11.2500	19Y	1/26/2031	6754	18.50					5.6309	5.4923	5.4877
FXTN 20-17	PIBD2031G171	8.0000	19Y	7/19/2031	6928	18.98	32,549.300000	5.4950	3:55:41 PM	5.5033	5.6585	5.5225	5.5182
FXTN 25-04	PIBD2531J042	9.3750	19Y	10/5/2031	7006	19.19					5.6708	5.5360	5.5319
FXTN 20-18	PIBD2032B183	5.8750	20Y	2/2/2032	7126	19.52	201.050000	5.5800	3:37:48 PM	5.5651	5.6898	5.5568	5.5529
RTB 20-01 *	PIID2032C014	5.8750	20Y	3/1/2032	7154	19.60	2,455.084400	5.5500	3:42:49 PM	5.5572	5.6942	5.5617	5.5578
FXTN 25-05	PIBD2532K057	8.5000	25Y	11/29/2032	7427	20.35					5.7299	5.5762	5.5731
FXTN 25-06	PIBD2534K062	9.2500	25Y	11/5/2034	8133	22.28					5.8221	5.6136	5.6125
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	8462	23.18	1.000000	5.8000	2:48:40 PM	5.8000	5.8650	5.6310	5.6308
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	8539	23.39	507.795000	5.6500	4:00:50 PM	5.6509	5.8751	5.6351	5.6351
FXTN 25-09 *	PIBD2536I097	7.6250	25Y	9/29/2036	8827	24.18					5.9127	5.6503	5.6512