

Interpolated Bonds
July 31, 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
FXTN 07-40	PIBD0712H408	11.3750	<1M	8/18/2012	17	0.05					3.0819	2.7853	2.7856
RTB 03-07	PIID0312I070	5.2500	2M	9/24/2012	54	0.15	201.991000	2.5002	3:50:44 PM	1.7079	2.2155	1.7492	1.7479
FXTN 10-30	PIBD1012J302	12.1250	2M	10/17/2012	77	0.21					2.0765	1.8088	1.8052
FXTN 07-41	PIBD0712K413	10.5000	4M	11/17/2012	108	0.30					2.0368	1.8892	1.8851
FXTN 07-42	PIBD0713A421	9.0000	5M	1/5/2013	157	0.43					2.1662	2.0167	2.0151
FXTN 03-19	PIBD0313A199	5.2500	5M	1/7/2013	159	0.44					2.1715	2.0219	2.0204
FXTN 07-43	PIBD0713C438	8.7500	7M	3/3/2013	214	0.59					2.2934	2.1298	2.1282
FXTN 05-66	PIBD0513C664	6.6250	8M	3/13/2013	224	0.61					2.3104	2.1417	2.1394
FXTN 10-31	PIBD1013C316	12.7500	8M	3/27/2013	238	0.65					2.3342	2.1583	2.1552
FXTN 10-32	PIBD1013E320	11.7500	10M	5/15/2013	287	0.79					2.4177	2.2167	2.2104
FXTN 07-44	PIBD0713F446	9.6250	11M	6/29/2013	332	0.91					2.4943	2.2702	2.2610
RTB 05-07	PIID0513G075	9.0000	1Y	7/31/2013	364	1.00					2.5449	2.3064	2.2955
FXTN 10-33	PIBD1013J337	11.0000	1.5Y	10/9/2013	434	1.19					2.6250	2.3703	2.3586
FXTN 07-45	PIBD0713K457	7.1250	1.5Y	11/2/2013	458	1.25	0.471899	2.5000	10:23:18 AM	2.5000	2.6525	2.3922	2.3802
FXTN 05-67	PIBD0514A673	6.2500	1.5Y	1/27/2014	544	1.49	94.077552	2.5500	3:52:13 PM	2.5500	2.7509	2.4707	2.4577
FXTN 10-34	PIBD1014C341	12.3750	2Y	3/25/2014	601	1.65					2.8161	2.5228	2.5091
FXTN 10-35 *	PIBD1014G356	12.7500	2Y	7/15/2014	713	1.95					2.9442	2.6250	2.6100
RTB 05-08	PIID0514I080	6.2500	2.5Y	9/24/2014	784	2.15					3.1345	2.7972	2.7822
FXTN 07-46	PIBD0714J466	6.5000	2.5Y	10/4/2014	794	2.18					3.1613	2.8215	2.8065
SPTB 10-03	SPTB1014J037	12.2500	2.5Y	10/14/2014	804	2.20					3.1881	2.8458	2.8308
FXTN 10-36	PIBD1015B367	12.3750	3Y	2/24/2015	937	2.57					3.5445	3.1684	3.1534
FXTN 05-68	PIBD0515E685	6.3750	3Y	5/13/2015	1015	2.78					3.7536	3.3576	3.3426
FXTN 07-47	PIBD0715E477	8.3750	3Y	5/22/2015	1024	2.81					3.7777	3.3794	3.3644
FXTN 04-20 *	PIBD0415G203	4.8750	3Y	7/21/2015	1084	2.97					3.9385	3.5250	3.5100
RTB 05-09	PIID0515H097	5.8750	3.5Y	8/19/2015	1113	3.05	0.500000	4.5000	3:04:12 PM	4.5000	4.0083	3.5983	3.5833
FXTN 10-37	PIBD1015H370	11.8750	3.5Y	8/25/2015	1119	3.07					4.0228	3.6134	3.5984
FXTN 05-69	PIBD0515K697	4.6250	3.5Y	11/25/2015	1211	3.32					4.2444	3.8459	3.8309
FXTN 10-38	PIBD1015L384	10.1250	3.5Y	12/15/2015	1231	3.37					4.2926	3.8964	3.8814
FXTN 10-39	PIBD1016A393	9.2500	3.5Y	1/12/2016	1259	3.45	8.000000	3.9500	2:11:28 PM	3.9500	4.3600	3.9672	3.9522
FXTN 07-48	PIBD0716A488	7.0000	3.5Y	1/27/2016	1274	3.49	105.260000	4.3750	3:47:59 PM	4.0769	4.3962	4.0051	3.9901
RTB 05-10	PIID0516C107	6.0000	4Y	3/3/2016	1310	3.59	0.500000	4.6000	2:35:47 PM	4.6000	4.4829	4.0960	4.0810
FXTN 10-40	PIBD1016C407	7.5000	4Y	3/30/2016	1337	3.66					4.5479	4.1643	4.1493
FXTN 10-41 *	PIBD1016D416	7.0000	4Y	4/27/2016	1365	3.74					4.6154	4.2350	4.2200
FXTN 10-42	PIBD1016I420	9.1250	4.5Y	9/4/2016	1495	4.10					4.6557	4.3069	4.2934
RTB 07-01	PIID0716I018	7.0000	4.5Y	9/24/2016	1515	4.15					4.6619	4.3179	4.3047
FXTN 10-43	PIBD1016K436	6.2500	4.5Y	11/16/2016	1568	4.30					4.6783	4.3473	4.3347
FXTN 07-49	PIBD0717C493	7.0000	5Y	3/31/2017	1703	4.67	432.900000	4.4600	4:03:11 PM	4.4652	4.7202	4.4219	4.4109
FXTN 20-01	PIBD2017D011	14.3750	5Y	4/24/2017	1727	4.73					4.7277	4.4352	4.4245
FXTN 05-70 *	PIBD0517G705	4.6250	5Y	7/5/2017	1799	4.93	0.495000	4.4500	3:02:07 PM	4.4500	4.7500	4.4750	4.4652
RTB 07-02	PIID0717H026	6.6250	5.5Y	8/19/2017	1844	5.05					4.7575	4.4907	4.4787
FXTN 10-44	PIBD1017H447	7.7500	5.5Y	8/23/2017	1848	5.06					4.7582	4.4921	4.4799
FXTN 07-50	PIBD0717J502	5.3750	5.5Y	10/28/2017	1914	5.24					4.7693	4.5152	4.4998
FXTN 10-45	PIBD1018A451	5.8750	5.5Y	1/31/2018	2009	5.50	2.103614	4.4500	2:23:43 PM	4.4500	4.7852	4.5484	4.5284
FXTN 07-51	PIBD0718H511	5.0000	6.5Y	8/18/2018	2208	6.05	30.000000	4.6450	8:52:08 AM	4.6450	4.8185	4.6179	4.5884

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FXTN 10-47	PIBD1018K478	8.8750	6.5Y	11/20/2018	2302	6.31					4.8342	4.6508	4.6167
FXTN 10-48	PIBD1019B485	7.8750	7Y	2/19/2019	2393	6.56					4.8495	4.6826	4.6441
FXTN 07-53	PIBD0719D531	5.0000	7Y	4/26/2019	2459	6.74	200.000000	4.6750	11:20:37 AM	4.6750	4.8605	4.7056	4.6640
FXTN 07-54 *	PIBD0719G547	4.7500	7Y	7/19/2019	2543	6.97	105.000000	4.7200	11:30:48 AM	4.7167	4.8746	4.7350	4.6893
FXTN 10-50	PIBD1020B508	7.7500	8Y	2/18/2020	2757	7.55					4.9286	4.7792	4.7381
RTB 10-01	PIID1020H015	7.2500	8.5Y	8/19/2020	2940	8.05					4.9748	4.8169	4.7797
FXTN 10-51	PIBD1020I510	6.1250	8.5Y	9/16/2020	2968	8.13					4.9819	4.8227	4.7861
FXTN 10-52	PIBD1020L525	5.8750	8.5Y	12/16/2020	3059	8.38	95.347000	4.8750	3:06:49 PM	4.8519	5.0049	4.8415	4.8068
RTB 10-02	PIID1021C027	7.3750	9Y	3/3/2021	3136	8.59	0.300000	4.8150	3:23:35 PM	4.8150	5.0243	4.8574	4.8244
FXTN 10-53	PIBD1021D531	6.5000	9Y	4/28/2021	3192	8.75					5.0384	4.8690	4.8371
RTB 10-03	PIID1021J039	5.7500	9.5Y	10/20/2021	3367	9.22	105.400000	4.9250	2:30:43 PM	4.8697	5.0826	4.9051	4.8770
FXTN 10-55	PIBD1021K551	5.7500	9.5Y	11/24/2021	3402	9.32	652.400000	4.8500	4:10:18 PM	4.8500	5.0915	4.9123	4.8850
FXTN 10-54	PIBD1022G545	6.3750	9.5Y	1/19/2022	3458	9.47	722.000000	4.8500	3:25:14 PM	4.8552	5.1056	4.9239	4.8977
FXTN 20-02 *	PIBD2022C021	15.0000	10Y	3/14/2022	3512	9.62					5.1192	4.9350	4.9100
FXTN 20-03	PIBD2022J033	12.7500	10.5Y	10/17/2022	3729	10.22					5.1561	4.9717	4.9487
FXTN 20-04	PIBD2023B048	13.0000	11Y	2/20/2023	3855	10.56					5.1775	4.9930	4.9712
FXTN 20-05	PIBD2023E054	11.8750	11Y	5/29/2023	3953	10.83					5.1941	5.0096	4.9887
FXTN 20-06	PIBD2023J068	11.3750	12Y	10/23/2023	4100	11.23					5.2190	5.0345	5.0149
FXTN 20-07	PIBD2024F075	12.3750	12Y	6/3/2024	4324	11.85					5.2571	5.0724	5.0548
FXTN 20-08	PIBD2024H086	12.8750	13Y	8/5/2024	4387	12.02					5.2678	5.0830	5.0661
FXTN 20-09	PIBD2024K091	13.7500	13Y	11/11/2024	4485	12.29					5.2844	5.0996	5.0836
FXTN 20-10	PIBD2025D103	12.1250	13Y	4/14/2025	4639	12.71					5.3105	5.1256	5.1110
FXTN 20-11	PIBD2025J116	12.1250	14Y	10/20/2025	4828	13.23					5.3426	5.1576	5.1448
FXTN 25-01	PIBD2525K015	18.2500	14Y	11/29/2025	4868	13.34					5.3494	5.1644	5.1519
FXTN 20-12	PIBD2026A122	10.2500	14Y	1/19/2026	4919	13.48					5.3581	5.1730	5.1610
RTB 15-01	PIID1526J019	6.2500	15Y	10/20/2026	5193	14.23	8.130400	5.3250	3:35:05 PM	5.2825	5.4046	5.2193	5.2099
FXTN 20-13	PIBD2026L139	8.0000	15Y	12/7/2026	5241	14.36					5.4127	5.2275	5.2184
RTB 15-02	PIID1527C023	5.3750	15Y	3/1/2027	5325	14.59	59.654000	5.6240	3:24:27 PM	5.2327	5.4270	5.2417	5.2334
FXTN 20-14	PIBD2027I140	8.6250	16Y	9/6/2027	5514	15.11					5.4591	5.2736	5.2671
FXTN 20-15	PIBD2028L151	9.5000	17Y	12/4/2028	5969	16.35					5.5363	5.3506	5.3483
FXTN 20-16	PIBD2030E166	8.7500	18Y	5/27/2030	6508	17.83					5.6278	5.4418	5.4444
FXTN 25-02	PIBD2530G029	12.5000	18Y	7/28/2030	6570	18.00					5.6383	5.4523	5.4555
FXTN 25-03	PIBD2531A032	11.2500	19Y	1/26/2031	6752	18.50					5.6692	5.4831	5.4880
FXTN 20-17	PIBD2031G171	8.0000	19Y	7/19/2031	6926	18.98	10,868.240000	5.5400	4:14:00 PM	5.5399	5.6988	5.5125	5.5190
FXTN 25-04	PIBD2531J042	9.3750	19Y	10/5/2031	7004	19.19					5.7120	5.5257	5.5329
FXTN 20-18	PIBD2032B183	5.8750	20Y	2/2/2032	7124	19.52					5.7324	5.5460	5.5543
RTB 20-01 *	PIID2032C014	5.8750	20Y	3/1/2032	7152	19.59	1,220.755078	5.5700	3:48:53 PM	5.5593	5.7371	5.5507	5.5593
FXTN 25-05	PIBD2532K057	8.5000	25Y	11/29/2032	7425	20.34					5.7806	5.5755	5.5831
FXTN 25-06	PIBD2534K062	9.2500	25Y	11/5/2034	8131	22.28					5.8932	5.6398	5.6447
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	8460	23.18					5.9457	5.6697	5.6734
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	8537	23.39	32.000000	5.6800	3:51:17 PM	5.6809	5.9579	5.6767	5.6801
FXTN 25-09 *	PIBD2536I097	7.6250	25Y	9/29/2036	8825	24.18	576.463000	5.7050	3:19:08 PM	5.7066	6.0038	5.7029	5.7052