

Interpolated Bonds
August 10, 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	5	0.01	60.000000	2.0000	10:29:33 AM	2.0000	3.5896	3.5706	3.5694
RTB 03-07	PIID0312I070	5.2500	1M	9/24/2012	42	0.12	50.000000	2.0000	10:21:51 AM	2.0000	2.2339	2.0600	2.0510
FXTN 10-30	PIBD1012J302	12.1250	2M	10/17/2012	65	0.18					1.9018	1.7150	1.7107
FXTN 07-41	PIBD0712K413	10.5000	3M	11/17/2012	96	0.26					1.6362	1.4381	1.4367
FXTN 07-42	PIBD0713A421	9.0000	5M	1/5/2013	145	0.40					1.8211	1.6248	1.6163
FXTN 03-19	PIBD0313A199	5.2500	5M	1/7/2013	147	0.40					1.8286	1.6324	1.6237
FXTN 07-43	PIBD0713C438	8.7500	7M	3/3/2013	202	0.55	142.000000	1.9875	2:18:52 PM	1.9910	2.0373	1.8331	1.8195
FXTN 05-66	PIBD0513C664	6.6250	7M	3/13/2013	212	0.58					2.0761	1.8632	1.8509
FXTN 10-31	PIBD1013C316	12.7500	8M	3/27/2013	226	0.62					2.1304	1.9053	1.8948
FXTN 10-32	PIBD1013E320	11.7500	9M	5/15/2013	275	0.75					2.3204	2.0528	2.0484
FXTN 07-44	PIBD0713F446	9.6250	11M	6/29/2013	320	0.88					2.4949	2.1882	2.1896
RTB 05-07	PIID0513G075	9.0000	1Y	7/31/2013	352	0.96	63.412332	2.3300	12:43:11 PM	2.3489	2.6190	2.2845	2.2899
FXTN 10-33	PIBD1013J337	11.0000	1.5Y	10/9/2013	422	1.16					2.7043	2.3552	2.3585
FXTN 07-45	PIBD0713K457	7.1250	1.5Y	11/2/2013	446	1.22					2.7264	2.3741	2.3763
FXTN 05-67	PIBD0514A673	6.2500	1.5Y	1/27/2014	532	1.46	275.812000	2.4250	12:41:52 PM	2.4313	2.8057	2.4419	2.4399
FXTN 10-34	PIBD1014C341	12.3750	2Y	3/25/2014	589	1.61					2.8583	2.4868	2.4821
FXTN 10-35 *	PIBD1014G356	12.7500	2Y	7/15/2014	701	1.92					2.9615	2.5750	2.5650
RTB 05-08	PIID0514I080	6.2500	2.5Y	9/24/2014	772	2.12	0.400000	2.9000	2:41:31 PM	2.9000	3.1496	2.7568	2.7918
FXTN 07-46	PIBD0714J466	6.5000	2.5Y	10/4/2014	782	2.14					3.1761	2.7824	2.8237
SPTB 10-03	SPTB1014J037	12.2500	2.5Y	10/14/2014	792	2.17					3.2026	2.8080	2.8557
FXTN 10-36	PIBD1015B367	12.3750	3Y	2/24/2015	925	2.53					3.5549	3.1486	3.2805
FXTN 05-68	PIBD0515E685	6.3750	3Y	5/13/2015	1003	2.75	500.000000	3.7500	3:55:41 PM	3.7500	3.7615	3.3483	3.5296
FXTN 07-47	PIBD0715E477	8.3750	3Y	5/22/2015	1012	2.77					3.7853	3.3714	3.5584
FXTN 04-20 *	PIBD0415G203	4.8750	3Y	7/21/2015	1072	2.94					3.9442	3.5250	3.7500
RTB 05-09	PIID0515H097	5.8750	3.5Y	8/19/2015	1101	3.02	347.089298	3.5500	12:44:18 PM	3.5828	4.0194	3.5993	3.7928
FXTN 10-37	PIBD1015H370	11.8750	3.5Y	8/25/2015	1107	3.03					4.0350	3.6147	3.8017
FXTN 05-69	PIBD0515K697	4.6250	3.5Y	11/25/2015	1199	3.28					4.2736	3.8504	3.9376
FXTN 10-38	PIBD1015L384	10.1250	3.5Y	12/15/2015	1219	3.34					4.3255	3.9017	3.9671
FXTN 10-39	PIBD1016A393	9.2500	3.5Y	1/12/2016	1247	3.42					4.3981	3.9734	4.0085
FXTN 07-48	PIBD0716A488	7.0000	3.5Y	1/27/2016	1262	3.46					4.4370	4.0118	4.0306
RTB 05-10	PIID0516C107	6.0000	4Y	3/3/2016	1298	3.56	6.050000	4.5000	3:44:54 PM	4.1064	4.5304	4.1041	4.0838
FXTN 10-40	PIBD1016C407	7.5000	4Y	3/30/2016	1325	3.63					4.6005	4.1733	4.1236
FXTN 10-41 *	PIBD1016D416	7.0000	4Y	4/27/2016	1353	3.71					4.6731	4.2450	4.1650
FXTN 10-42	PIBD1016I420	9.1250	4.5Y	9/4/2016	1483	4.06	130.000000	4.4450	11:02:49 AM	4.4475	4.6846	4.3199	4.2590
RTB 07-01	PIID0716I018	7.0000	4.5Y	9/24/2016	1503	4.12	32.925000	4.2950	12:03:59 PM	4.2950	4.6864	4.3314	4.2734
FXTN 10-43	PIBD1016K436	6.2500	4.5Y	11/16/2016	1556	4.26					4.6911	4.3619	4.3117
FXTN 07-49	PIBD0717C493	7.0000	5Y	3/31/2017	1691	4.63	9.698000	4.2850	11:28:43 AM	4.2850	4.7030	4.4397	4.4093
FXTN 20-01	PIBD2017D011	14.3750	5Y	4/24/2017	1715	4.70					4.7052	4.4535	4.4267
FXTN 05-70 *	PIBD0517G705	4.6250	5Y	7/5/2017	1787	4.90	140.330000	4.4850	11:30:58 AM	4.4921	4.7115	4.4950	4.4787
RTB 07-02	PIID0717H026	6.6250	5.5Y	8/19/2017	1832	5.02					4.7229	4.5098	4.4882
FXTN 10-44	PIBD1017H447	7.7500	5.5Y	8/23/2017	1836	5.03					4.7239	4.5111	4.4890
FXTN 07-50	PIBD0717J502	5.3750	5.5Y	10/28/2017	1902	5.21					4.7406	4.5329	4.5029
FXTN 10-45	PIBD1018A451	5.8750	5.5Y	1/31/2018	1997	5.47	1,053.830000	4.5000	3:26:04 PM	4.5000	4.7646	4.5642	4.5228
FXTN 07-51	PIBD0718H511	5.0000	6.5Y	8/18/2018	2196	6.02					4.8149	4.6297	4.5646

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FXTN 10-47	PIBD1018K478	8.8750	6.5Y	11/20/2018	2290	6.27					4.8387	4.6606	4.5844
FXTN 10-48	PIBD1019B485	7.8750	7Y	2/19/2019	2381	6.52					4.8617	4.6906	4.6035
FXTN 07-53	PIBD0719D531	5.0000	7Y	4/26/2019	2447	6.70					4.8784	4.7123	4.6174
FXTN 07-54 *	PIBD0719G547	4.7500	7Y	7/19/2019	2531	6.93					4.8996	4.7400	4.6350
FXTN 10-50	PIBD1020B508	7.7500	8Y	2/18/2020	2745	7.52					4.9259	4.7651	4.6736
RTB 10-01	PIID1020H015	7.2500	8.5Y	8/19/2020	2928	8.02					4.9483	4.7865	4.7065
FXTN 10-51	PIBD1020I510	6.1250	8.5Y	9/16/2020	2956	8.10					4.9517	4.7898	4.7116
FXTN 10-52	PIBD1020L525	5.8750	8.5Y	12/16/2020	3047	8.35					4.9629	4.8004	4.7280
RTB 10-02	PIID1021C027	7.3750	9Y	3/3/2021	3124	8.56					4.9724	4.8095	4.7418
FXTN 10-53	PIBD1021D531	6.5000	9Y	4/28/2021	3180	8.71	200.000000	4.8325	11:37:57 AM	4.8394	4.9792	4.8160	4.7519
RTB 10-03	PIID1021J039	5.7500	9.5Y	10/20/2021	3355	9.19	51.500000	4.9000	3:31:42 PM	4.8277	5.0007	4.8365	4.7835
FXTN 10-55	PIBD1021K551	5.7500	9.5Y	11/24/2021	3390	9.29	550.000000	4.8325	11:18:31 AM	4.8452	5.0050	4.8406	4.7898
FXTN 10-54	PIBD1022G545	6.3750	9.5Y	1/19/2022	3446	9.44	157.000000	4.8500	3:17:21 PM	4.8130	5.0119	4.8472	4.7999
FXTN 20-02	PIBD2022C021	15.0000	10Y	3/14/2022	3500	9.59					5.0185	4.8535	4.8096
FXTN 10-56 *	PIBD1022H562	4.8750	10Y	8/2/2022	3641	9.98	4.000000	4.8100	10:46:00 AM	4.8100	5.0358	4.8700	4.8350
FXTN 20-03	PIBD2022J033	12.7500	10.5Y	10/17/2022	3717	10.18					5.0530	4.8870	4.8527
FXTN 20-04	PIBD2023B048	13.0000	11Y	2/20/2023	3843	10.53					5.0816	4.9153	4.8821
FXTN 20-05	PIBD2023E054	11.8750	11Y	5/29/2023	3941	10.80					5.1039	4.9372	4.9049
FXTN 20-06	PIBD2023J068	11.3750	12Y	10/23/2023	4088	11.20					5.1372	4.9702	4.9392
FXTN 20-07	PIBD2024F075	12.3750	12Y	6/3/2024	4312	11.81					5.1881	5.0204	4.9914
FXTN 20-08	PIBD2024H086	12.8750	12Y	8/5/2024	4375	11.99					5.2024	5.0345	5.0061
FXTN 20-09	PIBD2024K091	13.7500	13Y	11/11/2024	4473	12.25					5.2246	5.0564	5.0290
FXTN 20-10	PIBD2025D103	12.1250	13Y	4/14/2025	4627	12.68					5.2596	5.0909	5.0649
FXTN 20-11	PIBD2025J116	12.1250	14Y	10/20/2025	4816	13.19					5.3025	5.1333	5.1089
FXTN 25-01	PIBD2525K015	18.2500	14Y	11/29/2025	4856	13.30					5.3116	5.1423	5.1183
FXTN 20-12	PIBD2026A122	10.2500	14Y	1/19/2026	4907	13.44					5.3231	5.1537	5.1302
RTB 15-01	PIID1526J019	6.2500	15Y	10/20/2026	5181	14.19	6.570000	5.5000	2:46:32 PM	5.3599	5.3853	5.2151	5.1940
FXTN 20-13	PIBD2026L139	8.0000	15Y	12/7/2026	5229	14.33					5.3962	5.2258	5.2052
RTB 15-02	PIID1527C023	5.3750	15Y	3/1/2027	5313	14.56	166.275000	5.2555	3:34:32 PM	5.2566	5.4153	5.2447	5.2248
FXTN 20-14	PIBD2027I140	8.6250	16Y	9/6/2027	5502	15.07					5.4582	5.2870	5.2689
FXTN 20-15	PIBD2028L151	9.5000	17Y	12/4/2028	5957	16.32					5.5615	5.3890	5.3750
FXTN 20-16	PIBD2030E166	8.7500	18Y	5/27/2030	6496	17.80					5.6838	5.5097	5.5006
FXTN 25-02	PIBD2530G029	12.5000	18Y	7/28/2030	6558	17.97					5.6979	5.5236	5.5151
FXTN 25-03	PIBD2531A032	11.2500	19Y	1/26/2031	6740	18.47					5.7392	5.5644	5.5575
FXTN 20-17	PIBD2031G171	8.0000	19Y	7/19/2031	6914	18.94	3,951.822000	5.6000	4:12:39 PM	5.5911	5.7787	5.6034	5.5981
FXTN 25-04	PIBD2531J042	9.3750	19Y	10/5/2031	6992	19.16					5.7964	5.6209	5.6163
FXTN 20-18	PIBD2032B183	5.8750	19Y	2/2/2032	7112	19.48	4.355500	5.7150	2:36:34 PM	5.7034	5.8236	5.6478	5.6442
RTB 20-01 *	PIID2032C014	5.8750	20Y	3/1/2032	7140	19.56	1,376.411000	5.6600	4:07:32 PM	5.6508	5.8300	5.6541	5.6508
FXTN 25-05	PIBD2532K057	8.5000	25Y	11/29/2032	7413	20.31					5.8637	5.6860	5.6751
FXTN 25-06	PIBD2534K062	9.2500	25Y	11/5/2034	8119	22.24					5.9509	5.7687	5.7381
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	8448	23.15					5.9915	5.8072	5.7674
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	8525	23.36	1.925000	5.8250	2:43:28 PM	5.8250	6.0010	5.8163	5.7743
FXTN 25-09 *	PIBD2536I097	7.6250	25Y	9/29/2036	8813	24.15					6.0365	5.8500	5.8000