

Interpolated Bonds
August 02, 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	15	0.04	4.800000	1.8000	2:34:26 PM	1.8000	3.1202	3.0478	3.0478
RTB 03-07	PIID0312I070	5.2500	2M	9/24/2012	52	0.14	4.476000	2.5000	2:44:59 PM	2.2340	2.1912	2.0271	2.0271
FXTN 10-30	PIBD1012J302	12.1250	2M	10/17/2012	75	0.21					2.0470	1.8844	1.8844
FXTN 07-41	PIBD0712K413	10.5000	4M	11/17/2012	106	0.29					2.0111	1.8491	1.8491
FXTN 07-42	PIBD0713A421	9.0000	5M	1/5/2013	155	0.42					2.1608	1.9979	1.9979
FXTN 03-19	PIBD0313A199	5.2500	5M	1/7/2013	157	0.43	200.000000	2.3000	12:04:30 PM	2.3075	2.1669	2.0039	2.0039
FXTN 07-43	PIBD0713C438	8.7500	7M	3/3/2013	212	0.58	1,106.000000	2.3250	10:34:35 AM	2.3441	2.2955	2.1329	2.1250
FXTN 05-66	PIBD0513C664	6.6250	8M	3/13/2013	222	0.61					2.3103	2.1481	2.1370
FXTN 10-31	PIBD1013C316	12.7500	8M	3/27/2013	236	0.65					2.3310	2.1694	2.1538
FXTN 10-32	PIBD1013E320	11.7500	10M	5/15/2013	285	0.78					2.4036	2.2437	2.2126
FXTN 07-44	PIBD0713F446	9.6250	11M	6/29/2013	330	0.90					2.4703	2.3121	2.2666
RTB 05-07	PIID0513G075	9.0000	1Y	7/31/2013	362	0.99	200.000000	2.3000	4:09:48 PM	2.3000	2.5157	2.3551	2.3026
FXTN 10-33	PIBD1013J337	11.0000	1.5Y	10/9/2013	432	1.18					2.6001	2.4062	2.3633
FXTN 07-45	PIBD0713K457	7.1250	1.5Y	11/2/2013	456	1.25	2.500000	3.0000	2:44:28 PM	3.0000	2.6291	2.4238	2.3841
FXTN 05-67	PIBD0514A673	6.2500	1.5Y	1/27/2014	542	1.48	129.120248	2.5000	4:08:31 PM	2.5023	2.7328	2.4866	2.4586
FXTN 10-34	PIBD1014C341	12.3750	2Y	3/25/2014	599	1.64					2.8015	2.5282	2.5080
FXTN 10-35 *	PIBD1014G356	12.7500	2Y	7/15/2014	711	1.95					2.9365	2.6100	2.6050
RTB 05-08	PIID0514I080	6.2500	2.5Y	9/24/2014	782	2.14	21.000000	3.2750	3:55:52 PM	2.7272	3.1268	2.7822	2.7489
FXTN 07-46	PIBD0714J466	6.5000	2.5Y	10/4/2014	792	2.17					3.1536	2.8065	2.7692
SPTB 10-03	SPTB1014J037	12.2500	2.5Y	10/14/2014	802	2.20					3.1804	2.8308	2.7894
FXTN 10-36	PIBD1015B367	12.3750	3Y	2/24/2015	935	2.56					3.5368	3.1534	3.0590
FXTN 05-68	PIBD0515E685	6.3750	3Y	5/13/2015	1013	2.78					3.7459	3.3426	3.2171
FXTN 07-47	PIBD0715E477	8.3750	3Y	5/22/2015	1022	2.80	120.000000	3.3544	12:06:34 PM	3.3569	3.7700	3.3644	3.2353
FXTN 04-20 *	PIBD0415G203	4.8750	3Y	7/21/2015	1082	2.96					3.9308	3.5100	3.3569
RTB 05-09	PIID0515H097	5.8750	3.5Y	8/19/2015	1111	3.04	5.890000	4.5000	11:32:24 AM	4.5334	4.0018	3.5838	3.4444
FXTN 10-37	PIBD1015H370	11.8750	3.5Y	8/25/2015	1117	3.06					4.0165	3.5991	3.4625
FXTN 05-69	PIBD0515K697	4.6250	3.5Y	11/25/2015	1209	3.31					4.2419	3.8331	3.7402
FXTN 10-38	PIBD1015L384	10.1250	3.5Y	12/15/2015	1229	3.37					4.2909	3.8840	3.8006
FXTN 10-39	PIBD1016A393	9.2500	3.5Y	1/12/2016	1257	3.44					4.3595	3.9553	3.8851
FXTN 07-48	PIBD0716A488	7.0000	3.5Y	1/27/2016	1272	3.48	92.233000	4.5000	2:46:48 PM	4.0087	4.3963	3.9935	3.9303
RTB 05-10	PIID0516C107	6.0000	4Y	3/3/2016	1308	3.58	25.501000	4.2500	3:55:37 PM	4.1626	4.4845	4.0851	4.0390
FXTN 10-40	PIBD1016C407	7.5000	4Y	3/30/2016	1335	3.66					4.5506	4.1538	4.1205
FXTN 10-41 *	PIBD1016D416	7.0000	4Y	4/27/2016	1363	3.73					4.6192	4.2250	4.2050
FXTN 10-42	PIBD1016I420	9.1250	4.5Y	9/4/2016	1493	4.09	208.245000	4.7500	2:47:19 PM	4.3753	4.6717	4.3209	4.2744
RTB 07-01	PIID0716I018	7.0000	4.5Y	9/24/2016	1513	4.15	24.354000	4.3000	2:49:35 PM	4.3004	4.6797	4.3356	4.2851
FXTN 10-43	PIBD1016K436	6.2500	4.5Y	11/16/2016	1566	4.29					4.7011	4.3747	4.3134
FXTN 07-49	PIBD0717C493	7.0000	5Y	3/31/2017	1701	4.66	70.201000	4.4300	3:06:10 PM	4.4367	4.7555	4.4742	4.3855
FXTN 20-01	PIBD2017D011	14.3750	5Y	4/24/2017	1725	4.73					4.7652	4.4919	4.3983
FXTN 05-70 *	PIBD0517G705	4.6250	5Y	7/5/2017	1797	4.92					4.7942	4.5450	4.4367
RTB 07-02	PIID0717H026	6.6250	5.5Y	8/19/2017	1842	5.05	4.072000	4.7500	11:34:36 AM	4.4565	4.8003	4.5562	4.4542
FXTN 10-44	PIBD1017H447	7.7500	5.5Y	8/23/2017	1846	5.06					4.8008	4.5572	4.4557
FXTN 07-50	PIBD0717J502	5.3750	5.5Y	10/28/2017	1912	5.24	4.403000	4.8500	2:49:02 PM	4.5318	4.8096	4.5736	4.4813
FXTN 10-45	PIBD1018A451	5.8750	5.5Y	1/31/2018	2007	5.50	380.000000	4.4950	3:47:47 PM	4.5271	4.8223	4.5972	4.5181
FXTN 07-51	PIBD0718H511	5.0000	6.5Y	8/18/2018	2206	6.04	1,805.484193	4.6000	4:01:57 PM	4.6024	4.8490	4.6467	4.5952

Interpolated Bonds
August 02, 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 10-47	PIBD1018K478	8.8750	6.5Y	11/20/2018	2300	6.30					4.8616	4.6701	4.6316
FXTN 10-48	PIBD1019B485	7.8750	7Y	2/19/2019	2391	6.55	2.356505	4.5000	10:35:32 AM	4.5000	4.8738	4.6927	4.6669
FXTN 07-53	PIBD0719D531	5.0000	7Y	4/26/2019	2457	6.73					4.8826	4.7091	4.6925
FXTN 07-54 *	PIBD0719G547	4.7500	7Y	7/19/2019	2541	6.96					4.8938	4.7300	4.7250
FXTN 10-50	PIBD1020B508	7.7500	8Y	2/18/2020	2755	7.55					4.9179	4.7559	4.7500
RTB 10-01	PIID1020H015	7.2500	8.5Y	8/19/2020	2938	8.05	50.000000	4.7750	2:44:48 PM	4.7750	4.9384	4.7781	4.7713
FXTN 10-51	PIBD1020I510	6.1250	8.5Y	9/16/2020	2966	8.13	100.000000	4.8000	2:43:54 PM	4.8000	4.9416	4.7815	4.7746
FXTN 10-52	PIBD1020L525	5.8750	8.5Y	12/16/2020	3057	8.38	752.157098	4.8100	11:59:48 AM	4.8098	4.9518	4.7925	4.7852
RTB 10-02	PIID1021C027	7.3750	9Y	3/3/2021	3134	8.59	69.904000	4.8000	3:59:26 PM	4.8225	4.9604	4.8018	4.7942
FXTN 10-53	PIBD1021D531	6.5000	9Y	4/28/2021	3190	8.74	150.000000	4.8250	12:08:55 PM	4.8250	4.9667	4.8086	4.8007
RTB 10-03	PIID1021J039	5.7500	9.5Y	10/20/2021	3365	9.22	262.000000	4.8500	3:52:58 PM	4.8311	4.9864	4.8298	4.8212
FXTN 10-55	PIBD1021K551	5.7500	9.5Y	11/24/2021	3400	9.32	419.500000	4.7500	2:47:30 PM	4.8271	4.9903	4.8340	4.8252
FXTN 10-54	PIBD1022G545	6.3750	9.5Y	1/19/2022	3456	9.47	400.000000	4.8200	12:05:38 PM	4.8250	4.9966	4.8408	4.8318
FXTN 20-02	PIBD2022C021	15.0000	10Y	3/14/2022	3510	9.62					5.0026	4.8473	4.8381
FXTN 10-56 *	PIBD1022H562	4.8750	10Y	8/2/2022	3651	10.00	900.586200	4.8250	3:37:57 PM	4.8545	5.0185	4.8644	4.8545
FXTN 20-03	PIBD2022J033	12.7500	10.5Y	10/17/2022	3727	10.21					5.0334	4.8803	4.8705
FXTN 20-04	PIBD2023B048	13.0000	11Y	2/20/2023	3853	10.56					5.0581	4.9065	4.8971
FXTN 20-05	PIBD2023E054	11.8750	11Y	5/29/2023	3951	10.82					5.0774	4.9270	4.9177
FXTN 20-06	PIBD2023J068	11.3750	12Y	10/23/2023	4098	11.23					5.1062	4.9576	4.9487
FXTN 20-07	PIBD2024F075	12.3750	12Y	6/3/2024	4322	11.84					5.1502	5.0043	4.9959
FXTN 20-08	PIBD2024H086	12.8750	13Y	8/5/2024	4385	12.01					5.1626	5.0175	5.0092
FXTN 20-09	PIBD2024K091	13.7500	13Y	11/11/2024	4483	12.28					5.1818	5.0379	5.0298
FXTN 20-10	PIBD2025D103	12.1250	13Y	4/14/2025	4637	12.70					5.2121	5.0700	5.0622
FXTN 20-11	PIBD2025J116	12.1250	14Y	10/20/2025	4826	13.22					5.2492	5.1094	5.1021
FXTN 25-01	PIBD2525K015	18.2500	14Y	11/29/2025	4866	13.33					5.2570	5.1178	5.1105
FXTN 20-12	PIBD2026A122	10.2500	14Y	1/19/2026	4917	13.47					5.2671	5.1284	5.1212
RTB 15-01	PIID1526J019	6.2500	15Y	10/20/2026	5191	14.22	655.500000	5.3500	2:17:29 PM	5.3029	5.3209	5.1856	5.1789
FXTN 20-13	PIBD2026L139	8.0000	15Y	12/7/2026	5239	14.35					5.3303	5.1956	5.1891
RTB 15-02	PIID1527C023	5.3750	15Y	3/1/2027	5323	14.58	51.316000	5.2500	3:53:44 PM	5.2625	5.3468	5.2131	5.2068
FXTN 20-14	PIBD2027I140	8.6250	16Y	9/6/2027	5512	15.10					5.3839	5.2525	5.2466
FXTN 20-15	PIBD2028L151	9.5000	17Y	12/4/2028	5967	16.35					5.4732	5.3474	5.3424
FXTN 20-16	PIBD2030E166	8.7500	18Y	5/27/2030	6506	17.82					5.5791	5.4598	5.4560
FXTN 25-02	PIBD2530G029	12.5000	18Y	7/28/2030	6568	17.99					5.5913	5.4727	5.4690
FXTN 25-03	PIBD2531A032	11.2500	19Y	1/26/2031	6750	18.49					5.6270	5.5107	5.5074
FXTN 20-17	PIBD2031G171	8.0000	19Y	7/19/2031	6924	18.97	18,112.500000	5.5325	4:04:00 PM	5.5343	5.6612	5.5469	5.5440
FXTN 25-04	PIBD2531J042	9.3750	19Y	10/5/2031	7002	19.18					5.6765	5.5632	5.5604
FXTN 20-18	PIBD2032B183	5.8750	20Y	2/2/2032	7122	19.51	106.000000	5.6500	3:38:14 PM	5.5922	5.7000	5.5882	5.5857
RTB 20-01 *	PIID2032C014	5.8750	20Y	3/1/2032	7150	19.59	2,830.943000	5.5855	3:53:16 PM	5.5916	5.7055	5.5941	5.5916
FXTN 25-05	PIBD2532K057	8.5000	25Y	11/29/2032	7423	20.34					5.7489	5.6115	5.6101
FXTN 25-06	PIBD2534K062	9.2500	25Y	11/5/2034	8129	22.27					5.8610	5.6565	5.6578
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	8458	23.17	1.000000	5.8500	11:33:44 AM	5.8500	5.9132	5.6775	5.6800
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	8535	23.38	131.800000	5.7225	3:13:36 PM	5.7014	5.9254	5.6825	5.6853
FXTN 25-09 *	PIBD2536I097	7.6250	25Y	9/29/2036	8823	24.17	149.030000	5.7100	4:03:59 PM	5.7066	5.9712	5.7008	5.7047