

Interpolated Bonds
August 23, 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 03-07	PIID0312I070	5.2500	1M	9/24/2012	31	0.08	3.025910	1.7500	9:51:49 AM	1.7500	2.1763	2.0252	2.0217
FXTN 10-30	PIBD1012J302	12.1250	2M	10/17/2012	54	0.15					1.9630	1.7963	1.7765
FXTN 07-41	PIBD0712K413	10.5000	3M	11/17/2012	85	0.23					1.6756	1.4877	1.4460
FXTN 07-42	PIBD0713A421	9.0000	5M	1/5/2013	134	0.37					1.8477	1.6715	1.6119
FXTN 03-19	PIBD0313A199	5.2500	5M	1/7/2013	136	0.37					1.8570	1.6814	1.6211
FXTN 07-43	PIBD0713C438	8.7500	7M	3/3/2013	191	0.52					2.0823	1.9135	1.8430
FXTN 05-66	PIBD0513C664	6.6250	7M	3/13/2013	201	0.55					2.1012	1.9258	1.8594
FXTN 10-31	PIBD1013C316	12.7500	7M	3/27/2013	215	0.59					2.1277	1.9430	1.8824
FXTN 10-32	PIBD1013E320	11.7500	9M	5/15/2013	264	0.72					2.2202	2.0033	1.9627
FXTN 07-44	PIBD0713F446	9.6250	10M	6/29/2013	309	0.85					2.3053	2.0586	2.0365
RTB 05-07	PIID0513G075	9.0000	11M	7/31/2013	341	0.93	1.000000	2.3500	10:54:56 AM	2.3500	2.3657	2.0979	2.0889
FXTN 10-33	PIBD1013J337	11.0000	1.5Y	10/9/2013	411	1.13					2.4872	2.1822	2.1822
FXTN 07-45	PIBD0713K457	7.1250	1.5Y	11/2/2013	435	1.19					2.5272	2.2109	2.2109
FXTN 05-67	PIBD0514A673	6.2500	1.5Y	1/27/2014	521	1.43					2.6705	2.3134	2.3134
FXTN 10-34	PIBD1014C341	12.3750	2Y	3/25/2014	578	1.58					2.7654	2.3814	2.3814
FXTN 10-35 *	PIBD1014G356	12.7500	2Y	7/15/2014	690	1.89					2.9519	2.5150	2.5150
RTB 05-08	PIID0514I080	6.2500	2.5Y	9/24/2014	761	2.08					3.1285	2.6873	2.7126
FXTN 07-46	PIBD0714J466	6.5000	2.5Y	10/4/2014	771	2.11					3.1533	2.7115	2.7404
SPTB 10-03	SPTB1014J037	12.2500	2.5Y	10/14/2014	781	2.14					3.1782	2.7358	2.7683
FXTN 10-36	PIBD1015B367	12.3750	3Y	2/24/2015	914	2.50					3.5090	3.0584	3.1384
FXTN 05-68	PIBD0515E685	6.3750	3Y	5/13/2015	992	2.72					3.7029	3.2477	3.3555
FXTN 07-47	PIBD0715E477	8.3750	3Y	5/22/2015	1001	2.74					3.7253	3.2695	3.3806
FXTN 04-20	PIBD0415G203	4.8750	3Y	7/21/2015	1061	2.91					3.8745	3.4151	3.5476
RTB 05-09	PIID0515H097	5.8750	3Y	8/19/2015	1090	2.99	8.100000	4.2500	2:58:43 PM	4.2313	3.9466	3.4854	3.6283
FXTN 10-37 *	PIBD1015H370	11.8750	3Y	8/25/2015	1096	3.00	50.000000	3.5500	11:59:00 AM	3.5500	3.9615	3.5000	3.6450
FXTN 05-69	PIBD0515K697	4.6250	3.5Y	11/25/2015	1188	3.25					4.2025	3.7618	3.8516
FXTN 10-38	PIBD1015L384	10.1250	3.5Y	12/15/2015	1208	3.31					4.2548	3.8187	3.8965
FXTN 10-39	PIBD1016A393	9.2500	3.5Y	1/12/2016	1236	3.39					4.3282	3.8984	3.9594
FXTN 07-48	PIBD0716A488	7.0000	3.5Y	1/27/2016	1251	3.43	57.968265	3.9250	2:53:59 PM	4.0388	4.3675	3.9411	3.9931
RTB 05-10	PIID0516C107	6.0000	4Y	3/3/2016	1287	3.53	1.300000	4.4000	3:28:46 PM	4.4000	4.4617	4.0435	4.0740
FXTN 10-40	PIBD1016C407	7.5000	4Y	3/30/2016	1314	3.60					4.5324	4.1203	4.1346
FXTN 10-41 *	PIBD1016D416	7.0000	4Y	4/27/2016	1342	3.68					4.6058	4.2000	4.1975
FXTN 10-42	PIBD1016I420	9.1250	4.5Y	9/4/2016	1472	4.03					4.6598	4.2861	4.2836
RTB 07-01	PIID0716I018	7.0000	4.5Y	9/24/2016	1492	4.09					4.6681	4.2994	4.2969
FXTN 10-43	PIBD1016K436	6.2500	4.5Y	11/16/2016	1545	4.23					4.6902	4.3345	4.3320
FXTN 07-49	PIBD0717C493	7.0000	5Y	3/31/2017	1680	4.60	0.170000	4.8000	2:01:52 PM	4.8000	4.7463	4.4239	4.4214
FXTN 20-01	PIBD2017D011	14.3750	5Y	4/24/2017	1704	4.67					4.7562	4.4398	4.4373
FXTN 05-70	PIBD0517G705	4.6250	5Y	7/5/2017	1776	4.87					4.7862	4.4875	4.4850
RTB 07-02	PIID0717H026	6.6250	5Y	8/19/2017	1821	4.99					4.8049	4.5173	4.5148
FXTN 10-44 *	PIBD1017H447	7.7500	5Y	8/23/2017	1825	5.00					4.8065	4.5200	4.5175
FXTN 07-50	PIBD0717J502	5.3750	5.5Y	10/28/2017	1891	5.18					4.8176	4.5404	4.5382
FXTN 10-45	PIBD1018A451	5.8750	5.5Y	1/31/2018	1986	5.44	5.000000	4.5775	10:47:30 AM	4.5775	4.8336	4.5698	4.5679
FXTN 07-51	PIBD0718H511	5.0000	6Y	8/18/2018	2185	5.99	0.444813	4.4500	10:30:03 AM	4.4500	4.8671	4.6314	4.6302
FXTN 10-47	PIBD1018K478	8.8750	6.5Y	11/20/2018	2279	6.24					4.8829	4.6604	4.6596

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FXTN 10-48	PIBD1019B485	7.8750	6.5Y	2/19/2019	2370	6.49	53.273923	4.6500	3:51:32 PM	4.6125	4.8982	4.6886	4.6881
FXTN 07-53	PIBD0719D531	5.0000	7Y	4/26/2019	2436	6.67					4.9093	4.7090	4.7087
FXTN 07-54 *	PIBD0719G547	4.7500	7Y	7/19/2019	2520	6.90					4.9235	4.7350	4.7350
FXTN 10-50	PIBD1020B508	7.7500	7.5Y	2/18/2020	2734	7.49					4.9478	4.7620	4.7610
RTB 10-01	PIID1020H015	7.2500	8Y	8/19/2020	2917	7.99	0.100000	5.0000	11:46:11 AM	5.0000	4.9686	4.7851	4.7833
FXTN 10-51	PIBD1020I510	6.1250	8.5Y	9/16/2020	2945	8.07	3.800000	4.9150	11:59:48 AM	4.9150	4.9718	4.7886	4.7867
FXTN 10-52	PIBD1020L525	5.8750	8.5Y	12/16/2020	3036	8.32	52.645266	4.8500	3:55:16 PM	4.7977	4.9821	4.8001	4.7978
RTB 10-02	PIID1021C027	7.3750	9Y	3/3/2021	3113	8.53	23.948958	4.8400	11:26:43 AM	4.8226	4.9909	4.8098	4.8071
FXTN 10-53	PIBD1021D531	6.5000	9Y	4/28/2021	3169	8.68					4.9972	4.8169	4.8139
RTB 10-03	PIID1021J039	5.7500	9.5Y	10/20/2021	3344	9.16	40.235475	4.9500	3:52:17 PM	4.9433	5.0171	4.8389	4.8352
FXTN 10-55	PIBD1021K551	5.7500	9.5Y	11/24/2021	3379	9.26	15.000000	4.9750	10:32:06 AM	4.9583	5.0211	4.8433	4.8395
FXTN 10-54	PIBD1022G545	6.3750	9.5Y	1/19/2022	3435	9.41	5.000000	4.8450	10:38:18 AM	4.8450	5.0275	4.8504	4.8463
FXTN 20-02	PIBD2022C021	15.0000	10Y	3/14/2022	3489	9.56					5.0336	4.8572	4.8529
FXTN 10-56 *	PIBD1022H562	4.8750	10Y	8/2/2022	3630	9.95					5.0496	4.8750	4.8700
FXTN 20-03	PIBD2022J033	12.7500	10.5Y	10/17/2022	3706	10.15					5.0674	4.8929	4.8884
FXTN 20-04	PIBD2023B048	13.0000	10.5Y	2/20/2023	3832	10.50					5.0969	4.9225	4.9188
FXTN 20-05	PIBD2023E054	11.8750	11Y	5/29/2023	3930	10.77					5.1199	4.9455	4.9425
FXTN 20-06	PIBD2023J068	11.3750	12Y	10/23/2023	4077	11.17					5.1543	4.9801	4.9780
FXTN 20-07	PIBD2024F075	12.3750	12Y	6/3/2024	4301	11.78					5.2068	5.0327	5.0321
FXTN 20-08	PIBD2024H086	12.8750	12Y	8/5/2024	4364	11.96					5.2216	5.0475	5.0473
FXTN 20-09	PIBD2024K091	13.7500	13Y	11/11/2024	4462	12.22					5.2445	5.0706	5.0710
FXTN 20-10	PIBD2025D103	12.1250	13Y	4/14/2025	4616	12.65					5.2806	5.1068	5.1082
FXTN 20-11	PIBD2025J116	12.1250	14Y	10/20/2025	4805	13.16					5.3249	5.1512	5.1539
FXTN 25-01	PIBD2525K015	18.2500	14Y	11/29/2025	4845	13.27					5.3343	5.1606	5.1636
FXTN 20-12	PIBD2026A122	10.2500	14Y	1/19/2026	4896	13.41					5.3462	5.1726	5.1759
RTB 15-01	PIID1526J019	6.2500	15Y	10/20/2026	5170	14.16	4.800000	5.4750	11:30:52 AM	5.4625	5.4104	5.2370	5.2421
FXTN 20-13	PIBD2026L139	8.0000	15Y	12/7/2026	5218	14.30					5.4217	5.2483	5.2537
RTB 15-02	PIID1527C023	5.3750	15Y	3/1/2027	5302	14.53	168.042000	5.2500	3:40:22 PM	5.3076	5.4414	5.2680	5.2740
FXTN 20-14	PIBD2027I140	8.6250	16Y	9/6/2027	5491	15.04					5.4856	5.3124	5.3197
FXTN 20-15	PIBD2028L151	9.5000	17Y	12/4/2028	5946	16.29					5.5922	5.4194	5.4296
FXTN 20-16	PIBD2030E166	8.7500	18Y	5/27/2030	6485	17.77					5.7185	5.5461	5.5598
FXTN 25-02	PIBD2530G029	12.5000	18Y	7/28/2030	6547	17.94					5.7330	5.5606	5.5748
FXTN 25-03	PIBD2531A032	11.2500	19Y	1/26/2031	6729	18.44					5.7757	5.6034	5.6188
FXTN 20-17	PIBD2031G171	8.0000	19Y	7/19/2031	6903	18.91	8,418.552983	5.6750	4:05:10 PM	5.6734	5.8165	5.6443	5.6608
FXTN 25-04	PIBD2531J042	9.3750	19Y	10/5/2031	6981	19.13					5.8347	5.6626	5.6797
FXTN 20-18	PIBD2032B183	5.8750	19Y	2/2/2032	7101	19.45	2.000000	5.7350	3:44:48 PM	5.7350	5.8628	5.6908	5.7087
RTB 20-01 *	PIID2032C014	5.8750	20Y	3/1/2032	7129	19.53	1,377.976000	5.7100	3:51:58 PM	5.7154	5.8694	5.6974	5.7154
FXTN 25-05	PIBD2532K057	8.5000	25Y	11/29/2032	7402	20.28					5.8839	5.6987	5.7165
FXTN 25-06	PIBD2534K062	9.2500	25Y	11/5/2034	8108	22.21					5.9213	5.7020	5.7194
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	8437	23.12					5.9387	5.7036	5.7207
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	8514	23.33	1,065.800000	5.7250	4:12:36 PM	5.7248	5.9428	5.7039	5.7210
FXTN 25-09	PIBD2536I097	7.6250	25Y	9/29/2036	8802	24.12	1.700000	5.7400	3:47:54 PM	5.7400	5.9580	5.7053	5.7222
FXTN 25-10 *	PIBD2537H103	5.7500	25Y	8/16/2037	9123	24.99	507.037969	5.7257	3:56:49 PM	5.7207	5.9750	5.7068	5.7235