

Interpolated Bonds
August 29, 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	25	0.07	0.981500	3.0000	11:43:21 AM	3.0000	2.8419	2.7450	2.7420
FXTN 10-30	PIBD1012J302	12.1250	2M	10/17/2012	48	0.13					2.1486	1.9857	1.9814
FXTN 07-41	PIBD0712K413	10.5000	2M	11/17/2012	79	0.22					1.7593	1.5903	1.5888
FXTN 07-42	PIBD0713A421	9.0000	4M	1/5/2013	128	0.35					1.7591	1.5857	1.5835
FXTN 03-19	PIBD0313A199	5.2500	5M	1/7/2013	130	0.36	100.000000	1.6950	12:30:36 PM	1.6975	1.7664	1.5929	1.5905
FXTN 07-43	PIBD0713C438	8.7500	6M	3/3/2013	185	0.51					1.9660	1.7893	1.7844
FXTN 05-66	PIBD0513C664	6.6250	7M	3/13/2013	195	0.53					1.9908	1.8141	1.8092
FXTN 10-31	PIBD1013C316	12.7500	7M	3/27/2013	209	0.57					2.0185	1.8422	1.8376
FXTN 10-32	PIBD1013E320	11.7500	9M	5/15/2013	258	0.71					2.1155	1.9408	1.9369
FXTN 07-44	PIBD0713F446	9.6250	10M	6/29/2013	303	0.83					2.2046	2.0314	2.0281
RTB 05-07	PIID0513G075	9.0000	11M	7/31/2013	335	0.92					2.2680	2.0957	2.0929
FXTN 10-33	PIBD1013J337	11.0000	1.5Y	10/9/2013	405	1.11					2.4020	2.1928	2.1905
FXTN 07-45	PIBD0713K457	7.1250	1.5Y	11/2/2013	429	1.18					2.4473	2.2193	2.2170
FXTN 05-67	PIBD0514A673	6.2500	1.5Y	1/27/2014	515	1.41					2.6094	2.3139	2.3119
FXTN 10-34	PIBD1014C341	12.3750	2Y	3/25/2014	572	1.57					2.7169	2.3767	2.3749
FXTN 10-35 *	PIBD1014G356	12.7500	2Y	7/15/2014	684	1.87					2.9281	2.5000	2.4985
RTB 05-08	PIID0514I080	6.2500	2.5Y	9/24/2014	755	2.07	100.000000	2.9475	10:21:18 AM	2.9475	3.0960	2.6967	2.7358
FXTN 07-46	PIBD0714J466	6.5000	2.5Y	10/4/2014	765	2.10					3.1197	2.7244	2.7692
SPTB 10-03	SPTB1014J037	12.2500	2.5Y	10/14/2014	775	2.12					3.1433	2.7522	2.8026
FXTN 10-36	PIBD1015B367	12.3750	2.5Y	2/24/2015	908	2.49					3.4579	3.1207	3.2472
FXTN 05-68	PIBD0515E685	6.3750	3Y	5/13/2015	986	2.70					3.6425	3.3368	3.5079
FXTN 07-47	PIBD0715E477	8.3750	3Y	5/22/2015	995	2.73					3.6637	3.3618	3.5379
FXTN 04-20	PIBD0415G203	4.8750	3Y	7/21/2015	1055	2.89					3.8057	3.5280	3.7385
RTB 05-09	PIID0515H097	5.8750	3Y	8/19/2015	1084	2.97	6.640000	3.9000	11:21:12 AM	3.9000	3.8743	3.6084	3.8354
FXTN 10-37 *	PIBD1015H370	11.8750	3Y	8/25/2015	1090	2.99	100.000000	3.8500	12:17:39 PM	3.8525	3.8885	3.6250	3.8555
FXTN 05-69	PIBD0515K697	4.6250	3.5Y	11/25/2015	1182	3.24					4.1511	3.8400	3.9787
FXTN 10-38	PIBD1015L384	10.1250	3.5Y	12/15/2015	1202	3.29					4.2082	3.8868	4.0055
FXTN 10-39	PIBD1016A393	9.2500	3.5Y	1/12/2016	1230	3.37					4.2881	3.9522	4.0430
FXTN 07-48	PIBD0716A488	7.0000	3.5Y	1/27/2016	1245	3.41	40.000000	4.1000	2:56:17 PM	4.0750	4.3310	3.9873	4.0631
RTB 05-10	PIID0516C107	6.0000	4Y	3/3/2016	1281	3.51	30.000000	3.9550	12:20:07 PM	3.9575	4.4337	4.0714	4.1113
FXTN 10-40	PIBD1016C407	7.5000	4Y	3/30/2016	1308	3.58					4.5108	4.1346	4.1475
FXTN 10-41 *	PIBD1016D416	7.0000	4Y	4/27/2016	1336	3.66					4.5908	4.2000	4.1850
FXTN 10-42	PIBD1016I420	9.1250	4.5Y	9/4/2016	1466	4.02					4.6455	4.2875	4.2659
RTB 07-01	PIID0716I018	7.0000	4.5Y	9/24/2016	1486	4.07	10.000000	4.3200	11:24:18 AM	4.3200	4.6540	4.3009	4.2784
FXTN 10-43	PIBD1016K436	6.2500	4.5Y	11/16/2016	1539	4.22					4.6763	4.3366	4.3114
FXTN 07-49	PIBD0717C493	7.0000	5Y	3/31/2017	1674	4.59	200.000000	4.4600	4:05:11 PM	4.4600	4.7332	4.4274	4.3954
FXTN 20-01	PIBD2017D011	14.3750	5Y	4/24/2017	1698	4.65					4.7433	4.4436	4.4104
FXTN 05-70	PIBD0517G705	4.6250	5Y	7/5/2017	1770	4.85					4.7736	4.4920	4.4552
RTB 07-02	PIID0717H026	6.6250	5Y	8/19/2017	1815	4.97					4.7925	4.5223	4.4832
FXTN 10-44 *	PIBD1017H447	7.7500	5Y	8/23/2017	1819	4.98	80.000000	4.5500	4:03:41 PM	4.5500	4.7942	4.5250	4.4857
FXTN 07-50	PIBD0717J502	5.3750	5.5Y	10/28/2017	1885	5.16					4.8015	4.5445	4.5059
FXTN 10-45	PIBD1018A451	5.8750	5.5Y	1/31/2018	1980	5.42	50.000000	4.5750	8:57:22 AM	4.5750	4.8120	4.5725	4.5349
FXTN 07-51	PIBD0718H511	5.0000	6Y	8/18/2018	2179	5.97	53.000000	4.6024	3:50:37 PM	4.5994	4.8339	4.6313	4.5956
FXTN 10-47	PIBD1018K478	8.8750	6.5Y	11/20/2018	2273	6.23					4.8442	4.6590	4.6243

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FXTN 10-48	PIBD1019B485	7.8750	6.5Y	2/19/2019	2364	6.48	158.000000	4.6850	2:01:49 PM	4.6850	4.8542	4.6859	4.6521
FXTN 07-53	PIBD0719D531	5.0000	7Y	4/26/2019	2430	6.66					4.8615	4.7054	4.6723
FXTN 07-54	PIBD0719G547	4.7500	7Y	7/19/2019	2514	6.89					4.8708	4.7302	4.6979
FXTN 07-55 *	PIBD0719H555	4.7500	7Y	8/30/2019	2556	7.00	933.893000	4.7000	10:52:58 AM	4.7108	4.8754	4.7426	4.7108
FXTN 10-50	PIBD1020B508	7.7500	7.5Y	2/18/2020	2728	7.47	9.030000	4.9500	2:24:34 PM	4.9500	4.9006	4.7631	4.7358
RTB 10-01	PIID1020H015	7.2500	8Y	8/19/2020	2911	7.98	38.780000	5.0000	2:20:28 PM	5.0000	4.9274	4.7849	4.7625
FXTN 10-51	PIBD1020I510	6.1250	8.5Y	9/16/2020	2939	8.05					4.9315	4.7883	4.7666
FXTN 10-52	PIBD1020L525	5.8750	8.5Y	12/16/2020	3030	8.30					4.9449	4.7991	4.7799
RTB 10-02	PIID1021C027	7.3750	9Y	3/3/2021	3107	8.51	0.200000	4.8700	3:11:21 PM	4.8700	4.9561	4.8083	4.7911
FXTN 10-53	PIBD1021D531	6.5000	9Y	4/28/2021	3163	8.67					4.9644	4.8150	4.7993
RTB 10-03	PIID1021J039	5.7500	9.5Y	10/20/2021	3338	9.15					4.9900	4.8359	4.8248
FXTN 10-55	PIBD1021K551	5.7500	9.5Y	11/24/2021	3373	9.24	15.400000	4.8850	2:49:32 PM	4.9258	4.9951	4.8400	4.8299
FXTN 10-54	PIBD1022G545	6.3750	9.5Y	1/19/2022	3429	9.39	101.000000	4.8400	2:39:21 PM	4.8396	5.0033	4.8467	4.8381
FXTN 20-02	PIBD2022C021	15.0000	10Y	3/14/2022	3483	9.54					5.0113	4.8532	4.8459
FXTN 10-56 *	PIBD1022H562	4.8750	10Y	8/2/2022	3624	9.93	20.000000	4.8250	2:18:20 PM	4.8250	5.0319	4.8700	4.8665
FXTN 20-03	PIBD2022J033	12.7500	10.5Y	10/17/2022	3700	10.14					5.0493	4.8880	4.8841
FXTN 20-04	PIBD2023B048	13.0000	10.5Y	2/20/2023	3826	10.48					5.0781	4.9179	4.9132
FXTN 20-05	PIBD2023E054	11.8750	11Y	5/29/2023	3924	10.75					5.1004	4.9412	4.9359
FXTN 20-06	PIBD2023J068	11.3750	12Y	10/23/2023	4071	11.15					5.1340	4.9760	4.9698
FXTN 20-07	PIBD2024F075	12.3750	12Y	6/3/2024	4295	11.77					5.1852	5.0292	5.0216
FXTN 20-08	PIBD2024H086	12.8750	12Y	8/5/2024	4358	11.94					5.1996	5.0441	5.0362
FXTN 20-09	PIBD2024K091	13.7500	13Y	11/11/2024	4456	12.21					5.2220	5.0674	5.0589
FXTN 20-10	PIBD2025D103	12.1250	13Y	4/14/2025	4610	12.63					5.2571	5.1039	5.0945
FXTN 20-11	PIBD2025J116	12.1250	14Y	10/20/2025	4799	13.15					5.3003	5.1487	5.1382
FXTN 25-01	PIBD2525K015	18.2500	14Y	11/29/2025	4839	13.26					5.3094	5.1582	5.1474
FXTN 20-12	PIBD2026A122	10.2500	14Y	1/19/2026	4890	13.40					5.3211	5.1703	5.1592
RTB 15-01	PIID1526J019	6.2500	15Y	10/20/2026	5164	14.15	5.750000	5.5000	3:51:20 PM	5.3717	5.3837	5.2353	5.2225
FXTN 20-13	PIBD2026L139	8.0000	15Y	12/7/2026	5212	14.28					5.3946	5.2467	5.2336
RTB 15-02	PIID1527C023	5.3750	15Y	3/1/2027	5296	14.51	11.000000	5.2500	11:47:56 AM	5.2500	5.4138	5.2666	5.2531
FXTN 20-14	PIBD2027I140	8.6250	16Y	9/6/2027	5485	15.03					5.4570	5.3114	5.2968
FXTN 20-15	PIBD2028L151	9.5000	17Y	12/4/2028	5940	16.27					5.5609	5.4194	5.4019
FXTN 20-16	PIBD2030E166	8.7500	18Y	5/27/2030	6479	17.75					5.6840	5.5472	5.5266
FXTN 25-02	PIBD2530G029	12.5000	18Y	7/28/2030	6541	17.92					5.6982	5.5619	5.5409
FXTN 25-03	PIBD2531A032	11.2500	19Y	1/26/2031	6723	18.42					5.7398	5.6051	5.5830
FXTN 20-17	PIBD2031G171	8.0000	19Y	7/19/2031	6897	18.90	24,193.500000	5.6400	3:55:28 PM	5.6460	5.7795	5.6464	5.6232
FXTN 25-04	PIBD2531J042	9.3750	19Y	10/5/2031	6975	19.11					5.7973	5.6649	5.6412
FXTN 20-18	PIBD2032B183	5.8750	19Y	2/2/2032	7095	19.44	18.163000	5.7750	3:07:16 PM	5.7485	5.8247	5.6934	5.6690
RTB 20-01 *	PIID2032C014	5.8750	20Y	3/1/2032	7123	19.52	1,039.457000	5.6750	3:08:57 PM	5.6755	5.8311	5.7000	5.6755
FXTN 25-05	PIBD2532K057	8.5000	25Y	11/29/2032	7396	20.26					5.8479	5.7016	5.6826
FXTN 25-06	PIBD2534K062	9.2500	25Y	11/5/2034	8102	22.20					5.8914	5.7056	5.7011
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	8431	23.10	25.000000	5.9250	2:23:34 PM	5.9250	5.9116	5.7074	5.7097
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	8508	23.31	22.000000	5.7600	11:40:26 AM	5.7388	5.9164	5.7079	5.7117
FXTN 25-09	PIBD2536I097	7.6250	25Y	9/29/2036	8796	24.10	601.000000	5.7250	2:26:04 PM	5.7252	5.9341	5.7095	5.7192
FXTN 25-10 *	PIBD2537H103	5.7500	25Y	8/16/2037	9117	24.98	184.707500	5.6900	3:20:32 PM	5.7074	5.9538	5.7113	5.7276