

Interpolated Bonds
August 03, 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	12	0.03	9.602704	1.6250	12:00:58 PM	1.7653	3.3845	3.3471	3.3394
RTB 03-07	PIID0312I070	5.2500	2M	9/24/2012	49	0.13	0.015000	2.5000	11:39:16 AM	2.5000	2.2818	2.1357	2.1036
FXTN 10-30	PIBD1012J302	12.1250	2M	10/17/2012	72	0.20					2.1006	1.9550	1.9133
FXTN 07-41	PIBD0712K413	10.5000	4M	11/17/2012	103	0.28					2.0396	1.8918	1.8482
FXTN 07-42	PIBD0713A421	9.0000	5M	1/5/2013	152	0.42					2.1813	2.0268	1.9945
FXTN 03-19	PIBD0313A199	5.2500	5M	1/7/2013	154	0.42					2.1871	2.0323	2.0005
FXTN 07-43	PIBD0713C438	8.7500	7M	3/3/2013	209	0.57	418.340000	2.3500	2:46:29 PM	2.2959	2.3098	2.1537	2.1287
FXTN 05-66	PIBD0513C664	6.6250	7M	3/13/2013	219	0.60					2.3242	2.1692	2.1442
FXTN 10-31	PIBD1013C316	12.7500	8M	3/27/2013	233	0.64					2.3443	2.1908	2.1658
FXTN 10-32	PIBD1013E320	11.7500	9M	5/15/2013	282	0.77	3.200000	2.7500	11:46:53 AM	2.7500	2.4147	2.2667	2.2417
FXTN 07-44	PIBD0713F446	9.6250	11M	6/29/2013	327	0.90					2.4794	2.3363	2.3113
RTB 05-07	PIID0513G075	9.0000	1Y	7/31/2013	359	0.98					2.5240	2.3804	2.3549
FXTN 10-33	PIBD1013J337	11.0000	1.5Y	10/9/2013	429	1.18					2.6098	2.4345	2.4041
FXTN 07-45	PIBD0713K457	7.1250	1.5Y	11/2/2013	453	1.24	3.361766	2.5000	9:26:18 AM	2.5000	2.6392	2.4530	2.4209
FXTN 05-67	PIBD0514A673	6.2500	1.5Y	1/27/2014	539	1.48					2.7447	2.5195	2.4813
FXTN 10-34	PIBD1014C341	12.3750	2Y	3/25/2014	596	1.63					2.8146	2.5635	2.5213
FXTN 10-35 *	PIBD1014G356	12.7500	2Y	7/15/2014	708	1.94					2.9519	2.6500	2.6000
RTB 05-08	PIID0514I080	6.2500	2.5Y	9/24/2014	779	2.13	0.500000	3.2450	3:36:18 PM	3.2450	3.1426	2.8222	2.7722
FXTN 07-46	PIBD0714J466	6.5000	2.5Y	10/4/2014	789	2.16					3.1694	2.8465	2.7965
SPTB 10-03	SPTB1014J037	12.2500	2.5Y	10/14/2014	799	2.19					3.1963	2.8708	2.8208
FXTN 10-36	PIBD1015B367	12.3750	3Y	2/24/2015	932	2.55					3.5534	3.1934	3.1434
FXTN 05-68	PIBD0515E685	6.3750	3Y	5/13/2015	1010	2.77					3.7628	3.3826	3.3326
FXTN 07-47	PIBD0715E477	8.3750	3Y	5/22/2015	1019	2.79					3.7870	3.4044	3.3544
FXTN 04-20 *	PIBD0415G203	4.8750	3Y	7/21/2015	1079	2.96					3.9481	3.5500	3.5000
RTB 05-09	PIID0515H097	5.8750	3.5Y	8/19/2015	1108	3.04					4.0158	3.6222	3.5728
FXTN 10-37	PIBD1015H370	11.8750	3.5Y	8/25/2015	1114	3.05					4.0298	3.6372	3.5878
FXTN 05-69	PIBD0515K697	4.6250	3.5Y	11/25/2015	1206	3.30					4.2445	3.8664	3.8186
FXTN 10-38	PIBD1015L384	10.1250	3.5Y	12/15/2015	1226	3.36					4.2911	3.9162	3.8688
FXTN 10-39	PIBD1016A393	9.2500	3.5Y	1/12/2016	1254	3.44					4.3565	3.9859	3.9391
FXTN 07-48	PIBD0716A488	7.0000	3.5Y	1/27/2016	1269	3.48	90.000000	4.1000	9:10:43 AM	4.1194	4.3915	4.0233	3.9767
RTB 05-10	PIID0516C107	6.0000	4Y	3/3/2016	1305	3.58	0.650000	4.6000	10:16:34 AM	4.6000	4.4755	4.1130	4.0670
FXTN 10-40	PIBD1016C407	7.5000	4Y	3/30/2016	1332	3.65					4.5385	4.1802	4.1348
FXTN 10-41 *	PIBD1016D416	7.0000	4Y	4/27/2016	1360	3.73					4.6038	4.2500	4.2050
FXTN 10-42	PIBD1016I420	9.1250	4.5Y	9/4/2016	1490	4.08					4.6534	4.3295	4.2974
RTB 07-01	PIID0716I018	7.0000	4.5Y	9/24/2016	1510	4.14	0.917000	4.3000	10:36:47 AM	4.3000	4.6610	4.3417	4.3116
FXTN 10-43	PIBD1016K436	6.2500	4.5Y	11/16/2016	1563	4.28	40.000000	4.3450	12:03:37 PM	4.3475	4.6812	4.3742	4.3492
FXTN 07-49	PIBD0717C493	7.0000	5Y	3/31/2017	1698	4.65	218.400000	4.4400	3:41:48 PM	4.4262	4.7326	4.4567	4.4452
FXTN 20-01	PIBD2017D011	14.3750	5Y	4/24/2017	1722	4.72					4.7418	4.4714	4.4622
FXTN 05-70 *	PIBD0517G705	4.6250	5Y	7/5/2017	1794	4.92	8,100.000000	4.5250	2:19:56 PM	4.5157	4.7692	4.5154	4.5134
RTB 07-02	PIID0717H026	6.6250	5.5Y	8/19/2017	1839	5.04	100.000000	4.5400	3:02:49 PM	4.5400	4.7757	4.5234	4.5207
FXTN 10-44	PIBD1017H447	7.7500	5.5Y	8/23/2017	1843	5.05					4.7762	4.5241	4.5214
FXTN 07-50	PIBD0717J502	5.3750	5.5Y	10/28/2017	1909	5.23	42.000000	4.5000	11:28:13 AM	4.5000	4.7856	4.5357	4.5322
FXTN 10-45	PIBD1018A451	5.8750	5.5Y	1/31/2018	2004	5.49	200.000000	4.5500	9:57:10 AM	4.5500	4.7992	4.5524	4.5477
FXTN 07-51	PIBD0718H511	5.0000	6.5Y	8/18/2018	2203	6.04	2,300.000000	4.5850	3:24:51 PM	4.5643	4.8276	4.5874	4.5802

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FXTN 10-47	PIBD1018K478	8.8750	6.5Y	11/20/2018	2297	6.29					4.8410	4.6039	4.5955
FXTN 10-48	PIBD1019B485	7.8750	7Y	2/19/2019	2388	6.54					4.8540	4.6199	4.6104
FXTN 07-53	PIBD0719D531	5.0000	7Y	4/26/2019	2454	6.72	25.000000	4.6000	11:19:50 AM	4.6000	4.8634	4.6315	4.6211
FXTN 07-54 *	PIBD0719G547	4.7500	7Y	7/19/2019	2538	6.95	510.000000	4.6300	11:30:12 AM	4.6366	4.8754	4.6462	4.6349
FXTN 10-50	PIBD1020B508	7.7500	8Y	2/18/2020	2752	7.54					4.9038	4.6803	4.6684
RTB 10-01	PIID1020H015	7.2500	8.5Y	8/19/2020	2935	8.04	5.500000	4.8500	3:31:20 PM	4.8500	4.9281	4.7095	4.6971
FXTN 10-51	PIBD1020I510	6.1250	8.5Y	9/16/2020	2963	8.12	90.000000	4.8150	3:21:55 PM	4.8150	4.9318	4.7140	4.7015
FXTN 10-52	PIBD1020L525	5.8750	8.5Y	12/16/2020	3054	8.37	100.000000	4.8200	2:54:46 PM	4.8200	4.9439	4.7285	4.7157
RTB 10-02	PIID1021C027	7.3750	9Y	3/3/2021	3131	8.58	81.723000	4.8210	11:55:44 AM	4.8112	4.9541	4.7407	4.7278
FXTN 10-53	PIBD1021D531	6.5000	9Y	4/28/2021	3187	8.73	38.801000	4.8210	11:59:00 AM	4.8062	4.9615	4.7496	4.7365
RTB 10-03	PIID1021J039	5.7500	9.5Y	10/20/2021	3362	9.21	203.000000	4.8600	3:31:47 PM	4.8304	4.9847	4.7775	4.7640
FXTN 10-55	PIBD1021K551	5.7500	9.5Y	11/24/2021	3397	9.31	143.000000	4.8300	11:58:48 AM	4.8285	4.9894	4.7831	4.7695
FXTN 10-54	PIBD1022G545	6.3750	9.5Y	1/19/2022	3453	9.46	100.000000	4.8200	4:11:35 PM	4.8187	4.9968	4.7920	4.7782
FXTN 20-02	PIBD2022C021	15.0000	10Y	3/14/2022	3507	9.61					5.0040	4.8006	4.7867
FXTN 10-56 *	PIBD1022H562	4.8750	10Y	8/2/2022	3648	9.99	297.678500	4.8000	3:56:14 PM	4.8088	5.0227	4.8231	4.8088
FXTN 20-03	PIBD2022J033	12.7500	10.5Y	10/17/2022	3724	10.20					5.0372	4.8399	4.8259
FXTN 20-04	PIBD2023B048	13.0000	11Y	2/20/2023	3850	10.55					5.0612	4.8678	4.8543
FXTN 20-05	PIBD2023E054	11.8750	11Y	5/29/2023	3948	10.82					5.0799	4.8894	4.8764
FXTN 20-06	PIBD2023J068	11.3750	12Y	10/23/2023	4095	11.22					5.1079	4.9220	4.9095
FXTN 20-07	PIBD2024F075	12.3750	12Y	6/3/2024	4319	11.83					5.1506	4.9715	4.9600
FXTN 20-08	PIBD2024H086	12.8750	12Y	8/5/2024	4382	12.01					5.1626	4.9855	4.9742
FXTN 20-09	PIBD2024K091	13.7500	13Y	11/11/2024	4480	12.27					5.1813	5.0071	4.9962
FXTN 20-10	PIBD2025D103	12.1250	13Y	4/14/2025	4634	12.70					5.2106	5.0412	5.0309
FXTN 20-11	PIBD2025J116	12.1250	14Y	10/20/2025	4823	13.21					5.2467	5.0830	5.0735
FXTN 25-01	PIBD2525K015	18.2500	14Y	11/29/2025	4863	13.32					5.2543	5.0919	5.0825
FXTN 20-12	PIBD2026A122	10.2500	14Y	1/19/2026	4914	13.46					5.2640	5.1032	5.0940
RTB 15-01	PIID1526J019	6.2500	15Y	10/20/2026	5188	14.21	7.050000	5.3750	3:24:16 PM	5.3743	5.3162	5.1638	5.1558
FXTN 20-13	PIBD2026L139	8.0000	15Y	12/7/2026	5236	14.35	40.000000	5.1950	12:14:16 PM	5.1975	5.3254	5.1744	5.1666
RTB 15-02	PIID1527C023	5.3750	15Y	3/1/2027	5320	14.58	40.400000	5.2000	3:37:24 PM	5.2324	5.3414	5.1930	5.1855
FXTN 20-14	PIBD2027I140	8.6250	16Y	9/6/2027	5509	15.09					5.3774	5.2348	5.2281
FXTN 20-15	PIBD2028L151	9.5000	17Y	12/4/2028	5964	16.34					5.4641	5.3355	5.3306
FXTN 20-16	PIBD2030E166	8.7500	18Y	5/27/2030	6503	17.82					5.5669	5.4547	5.4520
FXTN 25-02	PIBD2530G029	12.5000	18Y	7/28/2030	6565	17.99					5.5787	5.4684	5.4660
FXTN 25-03	PIBD2531A032	11.2500	19Y	1/26/2031	6747	18.48					5.6134	5.5087	5.5070
FXTN 20-17	PIBD2031G171	8.0000	19Y	7/19/2031	6921	18.96	15,163.849873	5.5400	4:09:23 PM	5.5389	5.6465	5.5472	5.5462
FXTN 25-04	PIBD2531J042	9.3750	19Y	10/5/2031	6999	19.18					5.6614	5.5644	5.5638
FXTN 20-18	PIBD2032B183	5.8750	19Y	2/2/2032	7119	19.50	64.970000	5.5900	11:28:17 AM	5.5989	5.6843	5.5910	5.5908
RTB 20-01 *	PIID2032C014	5.8750	20Y	3/1/2032	7147	19.58	1,689.325000	5.6000	3:51:27 PM	5.5971	5.6896	5.5972	5.5971
FXTN 25-05	PIBD2532K057	8.5000	25Y	11/29/2032	7420	20.33					5.7356	5.6246	5.6119
FXTN 25-06	PIBD2534K062	9.2500	25Y	11/5/2034	8126	22.26					5.8544	5.6954	5.6499
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	8455	23.16					5.9097	5.7284	5.6677
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	8532	23.38	63.200000	5.6950	3:16:58 PM	5.6874	5.9227	5.7361	5.6718
FXTN 25-09 *	PIBD2536I097	7.6250	25Y	9/29/2036	8820	24.16					5.9712	5.7650	5.6874