

Interpolated Bonds
September 11, 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	12	0.03	3.566000	2.8000	10:41:54 AM	2.8000	3.2325	3.1790	3.1790
FXTN 10-30	PIBD1012J302	12.1250	1M	10/17/2012	35	0.10					2.1504	1.9850	1.9850
FXTN 07-41	PIBD0712K413	10.5000	2M	11/17/2012	66	0.18					1.6630	1.5137	1.5105
FXTN 07-42	PIBD0713A421	9.0000	4M	1/5/2013	115	0.32					1.5409	1.3906	1.3648
FXTN 03-19	PIBD0313A199	5.2500	4M	1/7/2013	117	0.32					1.5513	1.4003	1.3732
FXTN 07-43	PIBD0713C438	8.7500	5M	3/3/2013	172	0.47	0.500000	2.1250	11:57:56 AM	2.1250	1.8368	1.6674	1.6036
FXTN 05-66	PIBD0513C664	6.6250	6M	3/13/2013	182	0.50					1.8887	1.7160	1.6455
FXTN 10-31	PIBD1013C316	12.7500	7M	3/27/2013	196	0.54					1.9439	1.7688	1.6937
FXTN 10-32	PIBD1013E320	11.7500	8M	5/15/2013	245	0.67					2.0763	1.9000	1.8263
FXTN 07-44	PIBD0713F446	9.6250	10M	6/29/2013	290	0.79					2.1978	2.0205	1.9480
RTB 05-07	PIID0513G075	9.0000	11M	7/31/2013	322	0.88					2.2843	2.1063	2.0346
FXTN 10-33	PIBD1013J337	11.0000	1.5Y	10/9/2013	392	1.07					2.4453	2.2307	2.1673
FXTN 07-45	PIBD0713K457	7.1250	1.5Y	11/2/2013	416	1.14					2.4909	2.2517	2.1933
FXTN 05-67	PIBD0514A673	6.2500	1.5Y	1/27/2014	502	1.38					2.6541	2.3270	2.2866
FXTN 10-34	PIBD1014C341	12.3750	2Y	3/25/2014	559	1.53					2.7624	2.3769	2.3485
FXTN 10-35 *	PIBD1014G356	12.7500	2Y	7/15/2014	671	1.84					2.9750	2.4750	2.4700
RTB 05-08	PIID0514I080	6.2500	2.5Y	9/24/2014	742	2.03	80.938000	3.0000	2:32:59 PM	2.9986	3.1600	2.6936	2.6842
FXTN 07-46	PIBD0714J466	6.5000	2.5Y	10/4/2014	752	2.06	0.958000	4.0000	11:02:54 AM	4.0000	3.1860	2.7244	2.7144
SPTB 10-03	SPTB1014J037	12.2500	2.5Y	10/14/2014	762	2.09					3.2121	2.7552	2.7446
FXTN 10-36	PIBD1015B367	12.3750	2.5Y	2/24/2015	895	2.45					3.5586	3.1647	3.1459
FXTN 05-68	PIBD0515E685	6.3750	3Y	5/13/2015	973	2.67					3.7618	3.4048	3.3812
FXTN 07-47	PIBD0715E477	8.3750	3Y	5/22/2015	982	2.69					3.7852	3.4325	3.4084
FXTN 04-20	PIBD0415G203	4.8750	3Y	7/21/2015	1042	2.85					3.9415	3.6172	3.5894
RTB 05-09	PIID0515H097	5.8750	3Y	8/19/2015	1071	2.93	9.084000	3.9000	4:02:02 PM	3.9115	4.0171	3.7065	3.6769
FXTN 10-37 *	PIBD1015H370	11.8750	3Y	8/25/2015	1077	2.95					4.0327	3.7250	3.6950
FXTN 05-69	PIBD0515K697	4.6250	3.5Y	11/25/2015	1169	3.20					4.1135	3.8400	3.8112
FXTN 10-38	PIBD1015L384	10.1250	3.5Y	12/15/2015	1189	3.26					4.1311	3.8650	3.8365
FXTN 10-39	PIBD1016A393	9.2500	3.5Y	1/12/2016	1217	3.33					4.1557	3.9000	3.8719
FXTN 07-48	PIBD0716A488	7.0000	3.5Y	1/27/2016	1232	3.38	20.000000	3.9750	11:44:09 AM	3.9750	4.1689	3.9188	3.8908
RTB 05-10	PIID0516C107	6.0000	3.5Y	3/3/2016	1268	3.47	2.700000	4.3000	2:26:02 PM	4.3000	4.2005	3.9638	3.9363
FXTN 10-40	PIBD1016C407	7.5000	4Y	3/30/2016	1295	3.55					4.2242	3.9975	3.9704
FXTN 10-41	PIBD1016D416	7.0000	4Y	4/27/2016	1323	3.62					4.2488	4.0325	4.0058
FXTN 10-42 *	PIBD1016I420	9.1250	4Y	9/4/2016	1453	3.98					4.3631	4.1950	4.1700
RTB 07-01	PIID0716I018	7.0000	4.5Y	9/24/2016	1473	4.04					4.3866	4.2009	4.1774
FXTN 10-43	PIBD1016K436	6.2500	4.5Y	11/16/2016	1526	4.18					4.4491	4.2167	4.1969
FXTN 07-49	PIBD0717C493	7.0000	5Y	3/31/2017	1661	4.55	40.000000	4.2500	3:59:06 PM	4.2500	4.6081	4.2569	4.2466
FXTN 20-01	PIBD2017D011	14.3750	5Y	4/24/2017	1685	4.62					4.6363	4.2640	4.2554
FXTN 05-70	PIBD0517G705	4.6250	5Y	7/5/2017	1757	4.81					4.7211	4.2854	4.2820
RTB 07-02	PIID0717H026	6.6250	5Y	8/19/2017	1802	4.94					4.7741	4.2988	4.2985
FXTN 10-44 *	PIBD1017H447	7.7500	5Y	8/23/2017	1806	4.95					4.7788	4.3000	4.3000
FXTN 07-50	PIBD0717J502	5.3750	5.5Y	10/28/2017	1872	5.13					4.7835	4.3269	4.3269
FXTN 10-45	PIBD1018A451	5.8750	5.5Y	1/31/2018	1967	5.39	50.000000	4.4300	3:03:26 PM	4.4300	4.7902	4.3655	4.3655
FXTN 07-51	PIBD0718H511	5.0000	6Y	8/18/2018	2166	5.93	3,558.000000	4.4815	3:59:50 PM	4.4827	4.8042	4.4465	4.4465
FXTN 10-47	PIBD1018K478	8.8750	6.5Y	11/20/2018	2260	6.19					4.8108	4.4848	4.4848

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FXTN 10-48	PIBD1019B485	7.8750	6.5Y	2/19/2019	2351	6.44					4.8172	4.5218	4.5218
FXTN 07-53	PIBD0719D531	5.0000	7Y	4/26/2019	2417	6.62					4.8219	4.5487	4.5487
FXTN 07-54	PIBD0719G547	4.7500	7Y	7/19/2019	2501	6.85					4.8278	4.5829	4.5829
FXTN 07-55 *	PIBD0719H555	4.7500	7Y	8/30/2019	2543	6.97	100.000000	4.6000	10:04:32 AM	4.6000	4.8308	4.6000	4.6000
FXTN 10-50	PIBD1020B508	7.7500	7.5Y	2/18/2020	2715	7.44					4.8533	4.6215	4.6211
RTB 10-01	PIID1020H015	7.2500	8Y	8/19/2020	2898	7.94					4.8773	4.6445	4.6435
FXTN 10-51	PIBD1020I510	6.1250	8.5Y	9/16/2020	2926	8.02					4.8810	4.6480	4.6469
FXTN 10-52	PIBD1020L525	5.8750	8.5Y	12/16/2020	3017	8.27	100.000000	4.6900	10:55:02 AM	4.6900	4.8929	4.6594	4.6580
RTB 10-02	PIID1021C027	7.3750	8.5Y	3/3/2021	3094	8.48	1,855.100000	4.8750	3:14:08 PM	4.7048	4.9030	4.6690	4.6674
FXTN 10-53	PIBD1021D531	6.5000	9Y	4/28/2021	3150	8.63	1,953.710000	4.7000	11:53:15 AM	4.7079	4.9103	4.6760	4.6743
RTB 10-03	PIID1021J039	5.7500	9.5Y	10/20/2021	3325	9.11	1,268.230000	4.7750	3:58:04 PM	4.7140	4.9333	4.6979	4.6957
FXTN 10-55	PIBD1021K551	5.7500	9.5Y	11/24/2021	3360	9.21	1,460.715000	4.7000	2:27:05 PM	4.7024	4.9379	4.7023	4.7000
FXTN 10-54	PIBD1022G545	6.3750	9.5Y	1/19/2022	3416	9.36	59.528000	4.7250	10:38:15 AM	4.7020	4.9452	4.7093	4.7069
FXTN 20-02	PIBD2022C021	15.0000	10Y	3/14/2022	3470	9.51					4.9523	4.7161	4.7135
FXTN 10-56 *	PIBD1022H562	4.8750	10Y	8/2/2022	3611	9.89	791.310000	4.7200	2:24:56 PM	4.7307	4.9708	4.7338	4.7307
FXTN 20-03	PIBD2022J033	12.7500	10.5Y	10/17/2022	3687	10.10					4.9877	4.7525	4.7496
FXTN 20-04	PIBD2023B048	13.0000	10.5Y	2/20/2023	3813	10.45					5.0157	4.7836	4.7808
FXTN 20-05	PIBD2023E054	11.8750	11Y	5/29/2023	3911	10.72					5.0375	4.8078	4.8051
FXTN 20-06	PIBD2023J068	11.3750	12Y	10/23/2023	4058	11.12					5.0702	4.8441	4.8416
FXTN 20-07	PIBD2024F075	12.3750	12Y	6/3/2024	4282	11.73					5.1200	4.8993	4.8971
FXTN 20-08	PIBD2024H086	12.8750	12Y	8/5/2024	4345	11.90					5.1340	4.9149	4.9128
FXTN 20-09	PIBD2024K091	13.7500	13Y	11/11/2024	4443	12.17					5.1558	4.9391	4.9371
FXTN 20-10	PIBD2025D103	12.1250	13Y	4/14/2025	4597	12.59					5.1900	4.9771	4.9753
FXTN 20-11	PIBD2025J116	12.1250	14Y	10/20/2025	4786	13.11					5.2320	5.0237	5.0221
FXTN 25-01	PIBD2525K015	18.2500	14Y	11/29/2025	4826	13.22					5.2409	5.0336	5.0320
FXTN 20-12	PIBD2026A122	10.2500	14Y	1/19/2026	4877	13.36					5.2523	5.0462	5.0447
RTB 15-01	PIID1526J019	6.2500	15Y	10/20/2026	5151	14.11	13.535000	5.2250	3:28:02 PM	5.2251	5.3132	5.1138	5.1126
FXTN 20-13	PIBD2026L139	8.0000	15Y	12/7/2026	5199	14.24					5.3239	5.1256	5.1246
RTB 15-02	PIID1527C023	5.3750	15Y	3/1/2027	5283	14.47	106.000000	5.1750	3:27:02 PM	5.2283	5.3425	5.1464	5.1454
FXTN 20-14	PIBD2027I140	8.6250	15Y	9/6/2027	5472	14.99					5.3846	5.1930	5.1923
FXTN 20-15	PIBD2028L151	9.5000	17Y	12/4/2028	5927	16.24					5.4857	5.3053	5.3051
FXTN 20-16	PIBD2030E166	8.7500	18Y	5/27/2030	6466	17.72					5.6056	5.4383	5.4388
FXTN 25-02	PIBD2530G029	12.5000	18Y	7/28/2030	6528	17.88					5.6194	5.4536	5.4541
FXTN 25-03	PIBD2531A032	11.2500	19Y	1/26/2031	6710	18.38					5.6598	5.4985	5.4993
FXTN 20-17	PIBD2031G171	8.0000	19Y	7/19/2031	6884	18.86	6,064.000000	5.5725	4:13:28 PM	5.5675	5.6985	5.5414	5.5424
FXTN 25-04	PIBD2531J042	9.3750	19Y	10/5/2031	6962	19.07					5.7159	5.5607	5.5618
FXTN 20-18	PIBD2032B183	5.8750	19Y	2/2/2032	7082	19.40	69.300000	5.6750	11:26:40 AM	5.6752	5.7425	5.5903	5.5915
RTB 20-01 *	PIID2032C014	5.8750	20Y	3/1/2032	7110	19.48	877.041000	5.6028	3:51:40 PM	5.5985	5.7488	5.5972	5.5985
FXTN 25-05	PIBD2532K057	8.5000	25Y	11/29/2032	7383	20.23					5.7729	5.6147	5.6055
FXTN 25-06	PIBD2534K062	9.2500	25Y	11/5/2034	8089	22.16					5.8353	5.6600	5.6238
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	8418	23.06					5.8644	5.6810	5.6323
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	8495	23.27	7.575000	5.7300	3:16:08 PM	5.7291	5.8712	5.6860	5.6343
FXTN 25-09	PIBD2536I097	7.6250	25Y	9/29/2036	8783	24.06					5.8966	5.7044	5.6417
FXTN 25-10 *	PIBD2537H103	5.7500	25Y	8/16/2037	9104	24.94	24.466070	5.5850	3:05:52 PM	5.4675	5.9250	5.7250	5.6500