

**Interpolated Bonds**  
**September 13, 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	10	0.03					3.2971	3.2508	3.2508
FXTN 10-30	PIBD1012J302	12.1250	1M	10/17/2012	33	0.09					2.1396	1.9750	1.9750
FXTN 07-41	PIBD0712K413	10.5000	2M	11/17/2012	64	0.18					1.6578	1.5068	1.4847
FXTN 07-42	PIBD0713A421	9.0000	4M	1/5/2013	113	0.31					1.5271	1.3343	1.3097
FXTN 03-19	PIBD0313A199	5.2500	4M	1/7/2013	115	0.32	50.000000	1.5000	11:34:50 AM	1.5000	1.5367	1.3407	1.3167
FXTN 07-43	PIBD0713C438	8.7500	5M	3/3/2013	170	0.47	452.000000	1.7000	11:35:00 AM	1.6946	1.8010	1.5169	1.5113
FXTN 05-66	PIBD0513C664	6.6250	6M	3/13/2013	180	0.49					1.8491	1.5490	1.5467
FXTN 10-31	PIBD1013C316	12.7500	7M	3/27/2013	194	0.53					1.9024	1.5972	1.5945
FXTN 10-32	PIBD1013E320	11.7500	8M	5/15/2013	243	0.67					2.0403	1.7776	1.7559
FXTN 07-44	PIBD0713F446	9.6250	10M	6/29/2013	288	0.79					2.1669	1.9433	1.9042
RTB 05-07	PIID0513G075	9.0000	11M	7/31/2013	320	0.88	1.000000	3.0000	9:36:41 AM	3.0000	2.2569	2.0611	2.0097
FXTN 10-33	PIBD1013J337	11.0000	1.5Y	10/9/2013	390	1.07					2.4199	2.2207	2.1612
FXTN 07-45	PIBD0713K457	7.1250	1.5Y	11/2/2013	414	1.13					2.4642	2.2417	2.1861
FXTN 05-67	PIBD0514A673	6.2500	1.5Y	1/27/2014	500	1.37					2.6229	2.3170	2.2751
FXTN 10-34	PIBD1014C341	12.3750	2Y	3/25/2014	557	1.53					2.7280	2.3669	2.3341
FXTN 10-35 *	PIBD1014G356	12.7500	2Y	7/15/2014	669	1.83					2.9346	2.4650	2.4500
RTB 05-08	PIID0514I080	6.2500	2.5Y	9/24/2014	740	2.03	1.000000	3.1500	11:48:28 AM	3.1500	3.1216	2.6749	2.5989
FXTN 07-46	PIBD0714J466	6.5000	2.5Y	10/4/2014	750	2.05					3.1479	2.7044	2.6199
SPTB 10-03	SPTB1014J037	12.2500	2.5Y	10/14/2014	760	2.08					3.1743	2.7340	2.6409
FXTN 10-36	PIBD1015B367	12.3750	2.5Y	2/24/2015	893	2.45					3.5245	3.1271	2.9199
FXTN 05-68	PIBD0515E685	6.3750	3Y	5/13/2015	971	2.66	110.000000	3.3000	11:53:20 AM	3.3011	3.7300	3.3576	3.0836
FXTN 07-47	PIBD0715E477	8.3750	3Y	5/22/2015	980	2.68					3.7537	3.3842	3.1024
FXTN 04-20	PIBD0415G203	4.8750	3Y	7/21/2015	1040	2.85					3.9117	3.5616	3.2283
RTB 05-09	PIID0515H097	5.8750	3Y	8/19/2015	1069	2.93	0.100000	4.0000	9:04:37 AM	4.0000	3.9880	3.6473	3.2891
FXTN 10-37 *	PIBD1015H370	11.8750	3Y	8/25/2015	1075	2.95					4.0038	3.6650	3.3017
FXTN 05-69	PIBD0515K697	4.6250	3.5Y	11/25/2015	1167	3.20					4.1035	3.8020	3.5221
FXTN 10-38	PIBD1015L384	10.1250	3.5Y	12/15/2015	1187	3.25					4.1252	3.8318	3.5700
FXTN 10-39	PIBD1016A393	9.2500	3.5Y	1/12/2016	1215	3.33					4.1555	3.8735	3.6371
FXTN 07-48	PIBD0716A488	7.0000	3.5Y	1/27/2016	1230	3.37					4.1718	3.8959	3.6731
RTB 05-10	PIID0516C107	6.0000	3.5Y	3/3/2016	1266	3.47	1.000000	4.3000	11:15:08 AM	4.3000	4.2107	3.9495	3.7593
FXTN 10-40	PIBD1016C407	7.5000	4Y	3/30/2016	1293	3.54					4.2400	3.9897	3.8240
FXTN 10-41	PIBD1016D416	7.0000	4Y	4/27/2016	1321	3.62					4.2703	4.0314	3.8911
FXTN 10-42 *	PIBD1016I420	9.1250	4Y	9/4/2016	1451	3.98	3.440000	4.4000	11:40:19 AM	4.4000	4.4112	4.2250	4.2025
RTB 07-01	PIID0716I018	7.0000	4.5Y	9/24/2016	1471	4.03					4.4286	4.2292	4.2061
FXTN 10-43	PIBD1016K436	6.2500	4.5Y	11/16/2016	1524	4.18					4.4749	4.2405	4.2155
FXTN 07-49	PIBD0717C493	7.0000	5Y	3/31/2017	1659	4.55	107.960000	4.2700	12:04:02 PM	4.2869	4.5927	4.2692	4.2396
FXTN 20-01	PIBD2017D011	14.3750	5Y	4/24/2017	1683	4.61					4.6136	4.2743	4.2439
FXTN 05-70	PIBD0517G705	4.6250	5Y	7/5/2017	1755	4.81	424.200000	4.2000	11:49:36 AM	4.2000	4.6765	4.2896	4.2567
RTB 07-02	PIID0717H026	6.6250	5Y	8/19/2017	1800	4.93	4.000000	4.5000	3:46:46 PM	4.5000	4.7157	4.2992	4.2647
FXTN 10-44 *	PIBD1017H447	7.7500	5Y	8/23/2017	1804	4.94	711.528000	4.3000	3:16:05 PM	4.2999	4.7192	4.3000	4.2654
FXTN 07-50	PIBD0717J502	5.3750	5.5Y	10/28/2017	1870	5.12	1.702000	4.6500	11:39:22 AM	4.6500	4.7287	4.3264	4.2941
FXTN 10-45	PIBD1018A451	5.8750	5.5Y	1/31/2018	1965	5.38	351.040000	4.4650	3:14:54 PM	4.4705	4.7423	4.3644	4.3352
FXTN 07-51	PIBD0718H511	5.0000	6Y	8/18/2018	2164	5.93	6.620684	4.4700	2:52:33 PM	4.4611	4.7709	4.4441	4.4215
FXTN 10-47	PIBD1018K478	8.8750	6.5Y	11/20/2018	2258	6.19					4.7844	4.4817	4.4623

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FXTN 10-48	PIBD1019B485	7.8750	6.5Y	2/19/2019	2349	6.44	40.284000	4.5750	3:11:45 PM	4.5762	4.7974	4.5181	4.5017
FXTN 07-53	PIBD0719D531	5.0000	7Y	4/26/2019	2415	6.62					4.8069	4.5446	4.5304
FXTN 07-54	PIBD0719G547	4.7500	7Y	7/19/2019	2499	6.85					4.8190	4.5782	4.5668
FXTN 07-55 *	PIBD0719H555	4.7500	7Y	8/30/2019	2541	6.96					4.8250	4.5950	4.5850
FXTN 10-50	PIBD1020B508	7.7500	7.5Y	2/18/2020	2713	7.43					4.8314	4.6103	4.6026
RTB 10-01	PIID1020H015	7.2500	8Y	8/19/2020	2896	7.93					4.8382	4.6266	4.6213
FXTN 10-51	PIBD1020I510	6.1250	8.5Y	9/16/2020	2924	8.01					4.8392	4.6291	4.6242
FXTN 10-52	PIBD1020L525	5.8750	8.5Y	12/16/2020	3015	8.26	1.572691	4.5500	10:49:18 AM	4.5500	4.8426	4.6372	4.6335
RTB 10-02	PIID1021C027	7.3750	8.5Y	3/3/2021	3092	8.47	51.964522	4.6500	11:43:10 AM	4.7059	4.8454	4.6441	4.6414
FXTN 10-53	PIBD1021D531	6.5000	9Y	4/28/2021	3148	8.62					4.8475	4.6490	4.6471
RTB 10-03	PIID1021J039	5.7500	9.5Y	10/20/2021	3323	9.10	6.450000	4.7200	3:00:31 PM	4.7264	4.8540	4.6646	4.6650
FXTN 10-55	PIBD1021K551	5.7500	9.5Y	11/24/2021	3358	9.20					4.8553	4.6677	4.6686
FXTN 10-54	PIBD1022G545	6.3750	9.5Y	1/19/2022	3414	9.35	200.000000	4.7000	4:09:20 PM	4.6887	4.8574	4.6727	4.6743
FXTN 20-02	PIBD2022C021	15.0000	9.5Y	3/14/2022	3468	9.50					4.8594	4.6775	4.6798
FXTN 10-56	PIBD1022H562	4.8750	10Y	8/2/2022	3609	9.89	295.000000	4.7000	11:38:41 AM	4.7000	4.8646	4.6901	4.6943
FXTN 10-57 *	PIBD1022I570	4.7500	10Y	9/13/2022	3651	10.00	2,725.000000	4.7100	4:06:18 PM	4.6984	4.8662	4.6938	4.6986
FXTN 20-03	PIBD2022J033	12.7500	10.5Y	10/17/2022	3685	10.10					4.8747	4.7030	4.7076
FXTN 20-04	PIBD2023B048	13.0000	10.5Y	2/20/2023	3811	10.44					4.9065	4.7369	4.7413
FXTN 20-05	PIBD2023E054	11.8750	11Y	5/29/2023	3909	10.71					4.9312	4.7633	4.7675
FXTN 20-06	PIBD2023J068	11.3750	12Y	10/23/2023	4056	11.11					4.9683	4.8029	4.8068
FXTN 20-07	PIBD2024F075	12.3750	12Y	6/3/2024	4280	11.73					5.0248	4.8633	4.8667
FXTN 20-08	PIBD2024H086	12.8750	12Y	8/5/2024	4343	11.90					5.0407	4.8802	4.8835
FXTN 20-09	PIBD2024K091	13.7500	13Y	11/11/2024	4441	12.17					5.0655	4.9066	4.9097
FXTN 20-10	PIBD2025D103	12.1250	13Y	4/14/2025	4595	12.59					5.1043	4.9481	4.9509
FXTN 20-11	PIBD2025J116	12.1250	14Y	10/20/2025	4784	13.11					5.1520	4.9990	5.0014
FXTN 25-01	PIBD2525K015	18.2500	14Y	11/29/2025	4824	13.22					5.1621	5.0098	5.0121
FXTN 20-12	PIBD2026A122	10.2500	14Y	1/19/2026	4875	13.36					5.1749	5.0235	5.0257
RTB 15-01	PIID1526J019	6.2500	15Y	10/20/2026	5149	14.11	31.274000	5.2650	3:55:38 PM	5.2666	5.2441	5.0973	5.0990
FXTN 20-13	PIBD2026L139	8.0000	15Y	12/7/2026	5197	14.24					5.2562	5.1103	5.1118
RTB 15-02	PIID1527C023	5.3750	15Y	3/1/2027	5281	14.47	63.628000	5.2350	3:34:51 PM	5.2256	5.2774	5.1329	5.1343
FXTN 20-14	PIBD2027I140	8.6250	15Y	9/6/2027	5470	14.99					5.3250	5.1838	5.1848
FXTN 20-15	PIBD2028L151	9.5000	17Y	12/4/2028	5925	16.23					5.4398	5.3064	5.3064
FXTN 20-16	PIBD2030E166	8.7500	18Y	5/27/2030	6464	17.71					5.5758	5.4515	5.4505
FXTN 25-02	PIBD2530G029	12.5000	18Y	7/28/2030	6526	17.88					5.5914	5.4682	5.4671
FXTN 25-03	PIBD2531A032	11.2500	19Y	1/26/2031	6708	18.38					5.6374	5.5173	5.5157
FXTN 20-17	PIBD2031G171	8.0000	19Y	7/19/2031	6882	18.85	1,479.360000	5.5800	4:07:21 PM	5.5809	5.6813	5.5641	5.5622
FXTN 25-04	PIBD2531J042	9.3750	19Y	10/5/2031	6960	19.07					5.7009	5.5851	5.5831
FXTN 20-18	PIBD2032B183	5.8750	19Y	2/2/2032	7080	19.40	124.300000	5.5975	3:06:57 PM	5.5999	5.7312	5.6175	5.6152
RTB 20-01 *	PIID2032C014	5.8750	20Y	3/1/2032	7108	19.47	116.785000	5.6850	3:57:33 PM	5.6227	5.7383	5.6250	5.6227
FXTN 25-05	PIBD2532K057	8.5000	25Y	11/29/2032	7381	20.22					5.7615	5.6276	5.6260
FXTN 25-06	PIBD2534K062	9.2500	25Y	11/5/2034	8087	22.16					5.8215	5.6345	5.6346
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	8416	23.06					5.8494	5.6377	5.6386
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	8493	23.27	201.000000	5.6800	11:20:55 AM	5.6803	5.8559	5.6384	5.6395
FXTN 25-09	PIBD2536I097	7.6250	25Y	9/29/2036	8781	24.06					5.8804	5.6412	5.6430

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FXTN 25-10 *	PIBD2537H103	5.7500	25Y	8/16/2037	9102	24.94	101.980000	5.5850	3:40:35 PM	5.5811	5.9077	5.6443	5.6470