

Interpolated Bonds  
September 17, 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	6	0.02					3.4893	3.4643	3.4071
FXTN 10-30	PIBD1012J302	12.1250	1M	10/17/2012	29	0.08					2.2903	2.1500	1.8300
FXTN 07-41	PIBD0712K413	10.5000	2M	11/17/2012	60	0.16					1.7289	1.5595	1.2738
FXTN 07-42	PIBD0713A421	9.0000	4M	1/5/2013	109	0.30					1.4568	1.2946	1.1765
FXTN 03-19	PIBD0313A199	5.2500	4M	1/7/2013	111	0.30					1.4662	1.3036	1.1817
FXTN 07-43	PIBD0713C438	8.7500	5M	3/3/2013	166	0.45					1.7256	1.5491	1.3272
FXTN 05-66	PIBD0513C664	6.6250	6M	3/13/2013	176	0.48					1.7728	1.5938	1.3537
FXTN 10-31	PIBD1013C316	12.7500	6M	3/27/2013	190	0.52					1.8278	1.6479	1.3990
FXTN 10-32	PIBD1013E320	11.7500	8M	5/15/2013	239	0.65					1.9821	1.8083	1.5865
FXTN 07-44	PIBD0713F446	9.6250	10M	6/29/2013	284	0.78					2.1237	1.9557	1.7586
RTB 05-07	PIID0513G075	9.0000	11M	7/31/2013	316	0.87	57.546000	2.5000	3:33:08 PM	2.1817	2.2244	2.0604	1.8811
FXTN 10-33	PIBD1013J337	11.0000	1.5Y	10/9/2013	386	1.06					2.3931	2.2084	2.0607
FXTN 07-45	PIBD0713K457	7.1250	1.5Y	11/2/2013	410	1.12					2.4333	2.2314	2.0920
FXTN 05-67	PIBD0514A673	6.2500	1.5Y	1/27/2014	496	1.36	220.390017	2.2750	11:53:42 AM	2.2859	2.5771	2.3135	2.2043
FXTN 10-34	PIBD1014C341	12.3750	2Y	3/25/2014	553	1.52					2.6724	2.3680	2.2788
FXTN 10-35 *	PIBD1014G356	12.7500	2Y	7/15/2014	665	1.82					2.8596	2.4750	2.4250
RTB 05-08	PIID0514I080	6.2500	2.5Y	9/24/2014	736	2.02	1.260000	4.0000	11:28:10 AM	4.0000	3.0550	2.6761	2.6041
FXTN 07-46	PIBD0714J466	6.5000	2.5Y	10/4/2014	746	2.04					3.0825	2.7044	2.6293
SPTB 10-03	SPTB1014J037	12.2500	2.5Y	10/14/2014	756	2.07					3.1100	2.7328	2.6546
FXTN 10-36	PIBD1015B367	12.3750	2.5Y	2/24/2015	889	2.44	1.000000	3.7000	10:59:12 AM	3.7000	3.4761	3.1095	2.9900
FXTN 05-68	PIBD0515E685	6.3750	3Y	5/13/2015	967	2.65	200.000000	3.4200	3:47:01 PM	3.4200	3.6907	3.3304	3.1868
FXTN 07-47	PIBD0715E477	8.3750	3Y	5/22/2015	976	2.67					3.7155	3.3559	3.2095
FXTN 04-20	PIBD0415G203	4.8750	3Y	7/21/2015	1036	2.84					3.8806	3.5259	3.3609
RTB 05-09	PIID0515H097	5.8750	3Y	8/19/2015	1065	2.92	9.960000	3.9000	2:50:09 PM	4.0345	3.9604	3.6080	3.4340
FXTN 10-37 *	PIBD1015H370	11.8750	3Y	8/25/2015	1071	2.93					3.9769	3.6250	3.4491
FXTN 05-69	PIBD0515K697	4.6250	3.5Y	11/25/2015	1163	3.19					4.0814	3.7779	3.6414
FXTN 10-38	PIBD1015L384	10.1250	3.5Y	12/15/2015	1183	3.24					4.1041	3.8112	3.6832
FXTN 10-39	PIBD1016A393	9.2500	3.5Y	1/12/2016	1211	3.32					4.1359	3.8577	3.7418
FXTN 07-48	PIBD0716A488	7.0000	3.5Y	1/27/2016	1226	3.36					4.1529	3.8826	3.7731
RTB 05-10	PIID0516C107	6.0000	3.5Y	3/3/2016	1262	3.46	3.000000	4.3750	10:26:56 AM	4.3750	4.1938	3.9425	3.8483
FXTN 10-40	PIBD1016C407	7.5000	4Y	3/30/2016	1289	3.53					4.2244	3.9874	3.9048
FXTN 10-41	PIBD1016D416	7.0000	4Y	4/27/2016	1317	3.61					4.2562	4.0339	3.9633
FXTN 10-42 *	PIBD1016I420	9.1250	4Y	9/4/2016	1447	3.96	33.637100	4.2000	11:11:07 AM	4.2273	4.4038	4.2500	4.2350
RTB 07-01	PIID0716I018	7.0000	4.5Y	9/24/2016	1467	4.02					4.4212	4.2528	4.2344
FXTN 10-43	PIBD1016K436	6.2500	4.5Y	11/16/2016	1520	4.16					4.4671	4.2603	4.2329
FXTN 07-49	PIBD0717C493	7.0000	5Y	3/31/2017	1655	4.53	0.150000	4.4500	11:27:40 AM	4.4500	4.5840	4.2795	4.2291
FXTN 20-01	PIBD2017D011	14.3750	5Y	4/24/2017	1679	4.60					4.6048	4.2829	4.2284
FXTN 05-70	PIBD0517G705	4.6250	5Y	7/5/2017	1751	4.80					4.6672	4.2931	4.2264
RTB 07-02	PIID0717H026	6.6250	5Y	8/19/2017	1796	4.92					4.7062	4.2994	4.2251
FXTN 10-44 *	PIBD1017H447	7.7500	5Y	8/23/2017	1800	4.93					4.7096	4.3000	4.2250
FXTN 07-50	PIBD0717J502	5.3750	5.5Y	10/28/2017	1866	5.11					4.7211	4.3269	4.2551
FXTN 10-45	PIBD1018A451	5.8750	5.5Y	1/31/2018	1961	5.37	203.923334	4.4000	9:15:19 AM	4.3617	4.7376	4.3655	4.2984
FXTN 07-51	PIBD0718H511	5.0000	6Y	8/18/2018	2160	5.92	1,450.400000	4.4750	4:13:42 PM	4.4524	4.7722	4.4465	4.3890
FXTN 10-47	PIBD1018K478	8.8750	6.5Y	11/20/2018	2254	6.18					4.7885	4.4848	4.4319

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FXTN 10-48	PIBD1019B485	7.8750	6.5Y	2/19/2019	2345	6.42					4.8043	4.5218	4.4733
FXTN 07-53	PIBD0719D531	5.0000	7Y	4/26/2019	2411	6.61					4.8158	4.5487	4.5034
FXTN 07-54	PIBD0719G547	4.7500	7Y	7/19/2019	2495	6.84					4.8304	4.5829	4.5417
FXTN 07-55 *	PIBD0719H555	4.7500	7Y	8/30/2019	2537	6.95	50.465000	4.6500	3:08:07 PM	4.5608	4.8377	4.6000	4.5608
FXTN 10-50	PIBD1020B508	7.7500	7.5Y	2/18/2020	2709	7.42					4.8449	4.6155	4.5824
RTB 10-01	PIID1020H015	7.2500	8Y	8/19/2020	2892	7.92					4.8526	4.6320	4.6053
FXTN 10-51	PIBD1020I510	6.1250	8Y	9/16/2020	2920	8.00					4.8537	4.6345	4.6088
FXTN 10-52	PIBD1020L525	5.8750	8.5Y	12/16/2020	3011	8.25	200.000000	4.6500	3:30:11 PM	4.6500	4.8575	4.6427	4.6202
RTB 10-02	PIID1021C027	7.3750	8.5Y	3/3/2021	3088	8.46					4.8608	4.6496	4.6298
FXTN 10-53	PIBD1021D531	6.5000	9Y	4/28/2021	3144	8.61	350.000000	4.7250	3:57:24 PM	4.7250	4.8631	4.6547	4.6368
RTB 10-03	PIID1021J039	5.7500	9.5Y	10/20/2021	3319	9.09	700.300000	4.8490	3:44:47 PM	4.7251	4.8704	4.6705	4.6587
FXTN 10-55	PIBD1021K551	5.7500	9.5Y	11/24/2021	3354	9.19	1,700.000000	4.7250	3:21:03 PM	4.7250	4.8719	4.6736	4.6631
FXTN 10-54	PIBD1022G545	6.3750	9.5Y	1/19/2022	3410	9.34	354.981000	4.7250	2:50:14 PM	4.7248	4.8742	4.6786	4.6701
FXTN 20-02	PIBD2022C021	15.0000	9.5Y	3/14/2022	3464	9.49					4.8765	4.6835	4.6769
FXTN 10-56	PIBD1022H562	4.8750	10Y	8/2/2022	3605	9.88	100.000000	4.7000	11:39:51 AM	4.7000	4.8824	4.6962	4.6945
FXTN 10-57 *	PIBD1022I570	4.7500	10Y	9/13/2022	3647	9.99	1,111.900000	4.6975	3:10:28 PM	4.6998	4.8842	4.7000	4.6998
FXTN 20-03	PIBD2022J033	12.7500	10.5Y	10/17/2022	3681	10.08					4.8933	4.7093	4.7092
FXTN 20-04	PIBD2023B048	13.0000	10.5Y	2/20/2023	3807	10.43					4.9270	4.7440	4.7439
FXTN 20-05	PIBD2023E054	11.8750	11Y	5/29/2023	3905	10.70					4.9532	4.7709	4.7708
FXTN 20-06	PIBD2023J068	11.3750	12Y	10/23/2023	4052	11.10					4.9926	4.8113	4.8113
FXTN 20-07	PIBD2024F075	12.3750	12Y	6/3/2024	4276	11.72					5.0525	4.8729	4.8730
FXTN 20-08	PIBD2024H086	12.8750	12Y	8/5/2024	4339	11.89					5.0694	4.8902	4.8904
FXTN 20-09	PIBD2024K091	13.7500	13Y	11/11/2024	4437	12.16					5.0956	4.9171	4.9173
FXTN 20-10	PIBD2025D103	12.1250	13Y	4/14/2025	4591	12.58					5.1368	4.9594	4.9597
FXTN 20-11	PIBD2025J116	12.1250	14Y	10/20/2025	4780	13.10					5.1874	5.0114	5.0118
FXTN 25-01	PIBD2525K015	18.2500	14Y	11/29/2025	4820	13.21					5.1981	5.0223	5.0228
FXTN 20-12	PIBD2026A122	10.2500	14Y	1/19/2026	4871	13.35					5.2118	5.0364	5.0368
RTB 15-01	PIID1526J019	6.2500	15Y	10/20/2026	5145	14.10	269.400000	5.2435	2:55:03 PM	5.2530	5.2851	5.1117	5.1123
FXTN 20-13	PIBD2026L139	8.0000	15Y	12/7/2026	5193	14.23					5.2979	5.1248	5.1255
RTB 15-02	PIID1527C023	5.3750	15Y	3/1/2027	5277	14.46	133.560400	5.2250	2:44:47 PM	5.2952	5.3204	5.1479	5.1486
FXTN 20-14	PIBD2027I140	8.6250	15Y	9/6/2027	5466	14.98					5.3710	5.1999	5.2007
FXTN 20-15	PIBD2028L151	9.5000	17Y	12/4/2028	5921	16.22					5.4928	5.3249	5.3260
FXTN 20-16	PIBD2030E166	8.7500	18Y	5/27/2030	6460	17.70					5.6371	5.4730	5.4744
FXTN 25-02	PIBD2530G029	12.5000	18Y	7/28/2030	6522	17.87					5.6537	5.4901	5.4915
FXTN 25-03	PIBD2531A032	11.2500	19Y	1/26/2031	6704	18.37					5.7024	5.5401	5.5416
FXTN 20-17	PIBD2031G171	8.0000	19Y	7/19/2031	6878	18.84	4,463.500000	5.6400	2:50:39 PM	5.6499	5.7489	5.5879	5.5895
FXTN 25-04	PIBD2531J042	9.3750	19Y	10/5/2031	6956	19.06					5.7698	5.6093	5.6110
FXTN 20-18	PIBD2032B183	5.8750	19Y	2/2/2032	7076	19.39					5.8019	5.6423	5.6440
RTB 20-01 *	PIID2032C014	5.8750	20Y	3/1/2032	7104	19.46	336.547000	5.6100	3:31:38 PM	5.6517	5.8094	5.6500	5.6517
FXTN 25-05	PIBD2532K057	8.5000	25Y	11/29/2032	7377	20.21					5.8262	5.6561	5.6570
FXTN 25-06	PIBD2534K062	9.2500	25Y	11/5/2034	8083	22.15					5.8696	5.6717	5.6704
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	8412	23.05					5.8898	5.6790	5.6767
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	8489	23.26	103.000000	5.7700	2:52:51 PM	5.7020	5.8945	5.6808	5.6782
FXTN 25-09	PIBD2536I097	7.6250	25Y	9/29/2036	8777	24.05	8.177000	5.6600	2:37:43 PM	5.6755	5.9122	5.6871	5.6837

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FXTN 25-10 *	PIBD2537H103	5.7500	25Y	8/16/2037	9098	24.93	234.994000	5.5900	2:48:28 PM	5.6850	5.9319	5.6943	5.6898