

Interpolated Bonds
September 21, 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	25Y	9/24/2012	0								
FXTN 10-30	PIBD1012J302	12.1250	<1M	10/17/2012	23	0.06					2.2598	2.1611	2.1458
FXTN 07-41	PIBD0712K413	10.5000	2M	11/17/2012	54	0.15					1.2277	1.0665	1.0415
FXTN 07-42	PIBD0713A421	9.0000	4M	1/5/2013	103	0.28					1.0774	0.9167	0.8946
FXTN 03-19	PIBD0313A199	5.2500	4M	1/7/2013	105	0.29					1.0858	0.9250	0.9036
FXTN 07-43	PIBD0713C438	8.7500	5M	3/3/2013	160	0.44					1.3169	1.1542	1.1491
FXTN 05-66	PIBD0513C664	6.6250	5M	3/13/2013	170	0.47					1.3589	1.1958	1.1938
FXTN 10-31	PIBD1013C316	12.7500	6M	3/27/2013	184	0.50					1.4135	1.2471	1.2433
FXTN 10-32	PIBD1013E320	11.7500	8M	5/15/2013	233	0.64					1.5900	1.4019	1.3712
FXTN 07-44	PIBD0713F446	9.6250	9M	6/29/2013	278	0.76					1.7521	1.5441	1.4886
RTB 05-07	PIID0513G075	9.0000	10M	7/31/2013	310	0.85					1.8673	1.6452	1.5721
FXTN 10-33	PIBD1013J337	11.0000	1.5Y	10/9/2013	380	1.04					2.0895	1.8311	1.7368
FXTN 07-45	PIBD0713K457	7.1250	1.5Y	11/2/2013	404	1.11					2.1418	1.8667	1.7788
FXTN 05-67	PIBD0514A673	6.2500	1.5Y	1/27/2014	490	1.34	10.000000	2.2500	11:09:21 AM	2.2500	2.3292	1.9942	1.9295
FXTN 10-34	PIBD1014C341	12.3750	2Y	3/25/2014	547	1.50					2.4534	2.0787	2.0294
FXTN 10-35	PIBD1014G356	12.7500	2Y	7/15/2014	659	1.81					2.6974	2.2447	2.2256
RTB 05-08 *	PIID0514I080	6.2500	2Y	9/24/2014	730	2.00	18.600000	2.5050	10:31:35 AM	2.5050	2.8521	2.3500	2.3500
FXTN 07-46	PIBD0714J466	6.5000	2.5Y	10/4/2014	740	2.03					2.8822	2.3836	2.3815
SPTB 10-03	SPTB1014J037	12.2500	2.5Y	10/14/2014	750	2.05					2.9123	2.4172	2.4130
FXTN 10-36	PIBD1015B367	12.3750	2.5Y	2/24/2015	883	2.42					3.3126	2.8638	2.8319
FXTN 05-68	PIBD0515E685	6.3750	3Y	5/13/2015	961	2.63					3.5474	3.1257	3.0775
FXTN 07-47	PIBD0715E477	8.3750	3Y	5/22/2015	970	2.66					3.5745	3.1560	3.1059
FXTN 04-20	PIBD0415G203	4.8750	3Y	7/21/2015	1030	2.82	0.640000	3.4900	11:33:32 AM	3.4900	3.7551	3.3575	3.2948
RTB 05-09	PIID0515H097	5.8750	3Y	8/19/2015	1059	2.90	201.330000	3.7500	3:52:03 PM	3.4048	3.8424	3.4549	3.3862
FXTN 10-37 *	PIBD1015H370	11.8750	3Y	8/25/2015	1065	2.92					3.8604	3.4750	3.4051
FXTN 05-69	PIBD0515K697	4.6250	3.5Y	11/25/2015	1157	3.17					4.0008	3.6492	3.5955
FXTN 10-38	PIBD1015L384	10.1250	3.5Y	12/15/2015	1177	3.22					4.0313	3.6871	3.6370
FXTN 10-39	PIBD1016A393	9.2500	3.5Y	1/12/2016	1205	3.30					4.0740	3.7402	3.6949
FXTN 07-48	PIBD0716A488	7.0000	3.5Y	1/27/2016	1220	3.34					4.0969	3.7686	3.7260
RTB 05-10	PIID0516C107	6.0000	3.5Y	3/3/2016	1256	3.44	11.110000	4.1850	11:36:45 AM	4.1680	4.1518	3.8367	3.8005
FXTN 10-40	PIBD1016C407	7.5000	4Y	3/30/2016	1283	3.52					4.1930	3.8879	3.8564
FXTN 10-41	PIBD1016D416	7.0000	4Y	4/27/2016	1311	3.59					4.2357	3.9409	3.9144
FXTN 10-42	PIBD1016I420	9.1250	4Y	9/4/2016	1441	3.95					4.4341	4.1871	4.1836
RTB 07-01 *	PIID0716I018	7.0000	4Y	9/24/2016	1461	4.00					4.4646	4.2250	4.2250
FXTN 10-43	PIBD1016K436	6.2500	4.5Y	11/16/2016	1514	4.15					4.5040	4.2529	4.2529
FXTN 07-49	PIBD0717C493	7.0000	5Y	3/31/2017	1649	4.52					4.6045	4.3238	4.3238
FXTN 20-01	PIBD2017D011	14.3750	5Y	4/24/2017	1673	4.58					4.6224	4.3364	4.3364
FXTN 05-70	PIBD0517G705	4.6250	5Y	7/5/2017	1745	4.78					4.6760	4.3742	4.3742
RTB 07-02	PIID0717H026	6.6250	5Y	8/19/2017	1790	4.90	150.000000	4.4000	11:14:49 AM	4.4000	4.7095	4.3979	4.3979
FXTN 10-44 *	PIBD1017H447	7.7500	5Y	8/23/2017	1794	4.92					4.7125	4.4000	4.4000
FXTN 07-50	PIBD0717J502	5.3750	5.5Y	10/28/2017	1860	5.10					4.7168	4.4157	4.4157
FXTN 10-45	PIBD1018A451	5.8750	5.5Y	1/31/2018	1955	5.36	4.000000	4.4250	3:09:00 PM	4.4250	4.7230	4.4382	4.4382
FXTN 07-51	PIBD0718H511	5.0000	6Y	8/18/2018	2154	5.90	830.000000	4.4500	3:14:44 PM	4.4539	4.7359	4.4855	4.4855
FXTN 10-47	PIBD1018K478	8.8750	6.5Y	11/20/2018	2248	6.16					4.7420	4.5078	4.5078

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FXTN 10-48	PIBD1019B485	7.8750	6.5Y	2/19/2019	2339	6.41					4.7479	4.5294	4.5294
FXTN 07-53	PIBD0719D531	5.0000	7Y	4/26/2019	2405	6.59					4.7522	4.5451	4.5451
FXTN 07-54	PIBD0719G547	4.7500	7Y	7/19/2019	2489	6.82					4.7577	4.5650	4.5650
FXTN 07-55 *	PIBD0719H555	4.7500	7Y	8/30/2019	2531	6.93					4.7604	4.5750	4.5750
FXTN 10-50	PIBD1020B508	7.7500	7.5Y	2/18/2020	2703	7.41					4.7762	4.5928	4.5928
RTB 10-01	PIID1020H015	7.2500	8Y	8/19/2020	2886	7.91					4.7931	4.6118	4.6118
FXTN 10-51	PIBD1020I510	6.1250	8Y	9/16/2020	2914	7.98	20.000000	4.7000	2:57:10 PM	4.7000	4.7956	4.6147	4.6147
FXTN 10-52	PIBD1020L525	5.8750	8.5Y	12/16/2020	3005	8.23	90.000000	4.6500	11:02:47 AM	4.6500	4.8040	4.6241	4.6241
RTB 10-02	PIID1021C027	7.3750	8.5Y	3/3/2021	3082	8.44					4.8111	4.6321	4.6321
FXTN 10-53	PIBD1021D531	6.5000	9Y	4/28/2021	3138	8.60					4.8162	4.6379	4.6379
RTB 10-03	PIID1021J039	5.7500	9.5Y	10/20/2021	3313	9.08					4.8323	4.6560	4.6560
FXTN 10-55	PIBD1021K551	5.7500	9.5Y	11/24/2021	3348	9.17	68.000000	4.7000	12:05:13 PM	4.7000	4.8356	4.6596	4.6596
FXTN 10-54	PIBD1022G545	6.3750	9.5Y	1/19/2022	3404	9.33	759.397821	4.7000	4:04:47 PM	4.7000	4.8407	4.6654	4.6654
FXTN 20-02	PIBD2022C021	15.0000	9.5Y	3/14/2022	3458	9.47					4.8457	4.6710	4.6710
FXTN 10-56	PIBD1022H562	4.8750	10Y	8/2/2022	3599	9.86					4.8586	4.6856	4.6856
FXTN 10-57 *	PIBD1022I570	4.7500	10Y	9/13/2022	3641	9.98	35.000000	4.6700	3:29:39 PM	4.6828	4.8625	4.6900	4.6900
FXTN 20-03	PIBD2022J033	12.7500	10.5Y	10/17/2022	3675	10.07					4.8721	4.7001	4.7002
FXTN 20-04	PIBD2023B048	13.0000	10.5Y	2/20/2023	3801	10.41					4.9077	4.7376	4.7378
FXTN 20-05	PIBD2023E054	11.8750	11Y	5/29/2023	3899	10.68					4.9354	4.7667	4.7671
FXTN 20-06	PIBD2023J068	11.3750	12Y	10/23/2023	4046	11.08					4.9769	4.8104	4.8111
FXTN 20-07	PIBD2024F075	12.3750	12Y	6/3/2024	4270	11.70					5.0401	4.8771	4.8781
FXTN 20-08	PIBD2024H086	12.8750	12Y	8/5/2024	4333	11.87					5.0579	4.8958	4.8969
FXTN 20-09	PIBD2024K091	13.7500	13Y	11/11/2024	4431	12.14					5.0856	4.9249	4.9262
FXTN 20-10	PIBD2025D103	12.1250	13Y	4/14/2025	4585	12.56					5.1291	4.9707	4.9723
FXTN 20-11	PIBD2025J116	12.1250	14Y	10/20/2025	4774	13.08					5.1825	5.0270	5.0288
FXTN 25-01	PIBD2525K015	18.2500	14Y	11/29/2025	4814	13.19					5.1938	5.0389	5.0408
FXTN 20-12	PIBD2026A122	10.2500	14Y	1/19/2026	4865	13.33					5.2082	5.0540	5.0560
RTB 15-01	PIID1526J019	6.2500	15Y	10/20/2026	5139	14.08	218.000000	5.2700	2:45:57 PM	5.2741	5.2855	5.1355	5.1379
FXTN 20-13	PIBD2026L139	8.0000	15Y	12/7/2026	5187	14.21					5.2991	5.1498	5.1523
RTB 15-02	PIID1527C023	5.3750	15Y	3/1/2027	5271	14.44	0.500000	5.3500	3:08:35 PM	5.3500	5.3228	5.1748	5.1774
FXTN 20-14	PIBD2027I140	8.6250	15Y	9/6/2027	5460	14.96	3.222000	5.9500	3:07:40 PM	5.9500	5.3762	5.2310	5.2339
FXTN 20-15	PIBD2028L151	9.5000	17Y	12/4/2028	5915	16.21					5.5047	5.3663	5.3700
FXTN 20-16	PIBD2030E166	8.7500	18Y	5/27/2030	6454	17.68					5.6569	5.5266	5.5312
FXTN 25-02	PIBD2530G029	12.5000	18Y	7/28/2030	6516	17.85					5.6744	5.5450	5.5497
FXTN 25-03	PIBD2531A032	11.2500	19Y	1/26/2031	6698	18.35					5.7258	5.5992	5.6041
FXTN 20-17	PIBD2031G171	8.0000	19Y	7/19/2031	6872	18.83	204.000000	5.7015	2:52:33 PM	5.7011	5.7749	5.6509	5.6562
FXTN 25-04	PIBD2531J042	9.3750	19Y	10/5/2031	6950	19.04					5.7970	5.6741	5.6795
FXTN 20-18	PIBD2032B183	5.8750	19Y	2/2/2032	7070	19.37	2.200000	5.8000	10:47:03 AM	5.7954	5.8308	5.7098	5.7154
RTB 20-01 *	PIID2032C014	5.8750	20Y	3/1/2032	7098	19.45	258.824000	5.7750	3:49:40 PM	5.7237	5.8388	5.7181	5.7237
FXTN 25-05	PIBD2532K057	8.5000	25Y	11/29/2032	7371	20.19					5.8645	5.7430	5.7479
FXTN 25-06	PIBD2534K062	9.2500	25Y	11/5/2034	8077	22.13					5.9312	5.8074	5.8103
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	8406	23.03	0.679269	5.4500	9:39:00 AM	5.4500	5.9623	5.8374	5.8394
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	8483	23.24					5.9696	5.8445	5.8462
FXTN 25-09	PIBD2536I097	7.6250	25Y	9/29/2036	8771	24.03	1.000000	5.8500	10:41:10 AM	5.8500	5.9968	5.8707	5.8716

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FXTN 25-10 *	PIBD2537H103	5.7500	25Y	8/16/2037	9092	24.91	4.516000	5.8500	3:32:26 PM	5.7334	6.0271	5.9000	5.9000