

Interpolated Bonds
September 25, 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 10-30	PIBD1012J302	12.1250	<1M	10/17/2012	21	0.06					2.2771	2.1765	2.1765
FXTN 07-41	PIBD0712K413	10.5000	2M	11/17/2012	52	0.14					1.1767	0.9991	0.9915
FXTN 07-42	PIBD0713A421	9.0000	4M	1/5/2013	101	0.28					1.0566	0.8690	0.8417
FXTN 03-19	PIBD0313A199	5.2500	4M	1/7/2013	103	0.28	6.256780	1.7500	9:01:41 AM	1.7500	1.0645	0.8779	0.8500
FXTN 07-43	PIBD0713C438	8.7500	5M	3/3/2013	158	0.43					1.2805	1.1201	1.0792
FXTN 05-66	PIBD0513C664	6.6250	5M	3/13/2013	168	0.46					1.3198	1.1642	1.1208
FXTN 10-31	PIBD1013C316	12.7500	6M	3/27/2013	182	0.50					1.3700	1.2163	1.1644
FXTN 10-32	PIBD1013E320	11.7500	8M	5/15/2013	231	0.63					1.5291	1.3658	1.2654
FXTN 07-44	PIBD0713F446	9.6250	9M	6/29/2013	276	0.76					1.6752	1.5030	1.3581
RTB 05-07	PIID0513G075	9.0000	10M	7/31/2013	308	0.84	0.500000	2.5000	2:53:56 PM	2.5000	1.7790	1.6006	1.4240
FXTN 10-33	PIBD1013J337	11.0000	1.5Y	10/9/2013	378	1.04					1.9893	1.7825	1.5703
FXTN 07-45	PIBD0713K457	7.1250	1.5Y	11/2/2013	402	1.10					2.0478	1.8197	1.6220
FXTN 05-67	PIBD0514A673	6.2500	1.5Y	1/27/2014	488	1.34	500.000000	1.9250	8:51:23 AM	1.9250	2.2574	1.9530	1.8075
FXTN 10-34	PIBD1014C341	12.3750	1.5Y	3/25/2014	545	1.49	6.000000	1.9000	3:09:40 PM	1.9000	2.3963	2.0414	1.9304
FXTN 10-35	PIBD1014G356	12.7500	2Y	7/15/2014	657	1.80					2.6693	2.2150	2.1719
RTB 05-08 *	PIID0514I080	6.2500	2Y	9/24/2014	728	1.99	42.491420	2.6200	4:08:25 PM	2.6132	2.8423	2.3250	2.3250
FXTN 07-46	PIBD0714J466	6.5000	2.5Y	10/4/2014	738	2.02					2.8745	2.3569	2.3558
SPTB 10-03	SPTB1014J037	12.2500	2.5Y	10/14/2014	748	2.05					2.9066	2.3889	2.3866
FXTN 10-36	PIBD1015B367	12.3750	2.5Y	2/24/2015	881	2.41					3.3342	2.8137	2.7960
FXTN 05-68	PIBD0515E685	6.3750	3Y	5/13/2015	959	2.63					3.5849	3.0628	3.0361
FXTN 07-47	PIBD0715E477	8.3750	3Y	5/22/2015	968	2.65					3.6138	3.0916	3.0638
FXTN 04-20	PIBD0415G203	4.8750	3Y	7/21/2015	1028	2.82	7.689000	3.4250	4:09:33 PM	3.4250	3.8067	3.2832	3.2485
RTB 05-09	PIID0515H097	5.8750	3Y	8/19/2015	1057	2.90	1,322.749000	3.3400	12:08:00 PM	3.3559	3.8999	3.3758	3.3378
FXTN 10-37 *	PIBD1015H370	11.8750	3Y	8/25/2015	1063	2.91					3.9192	3.3950	3.3563
FXTN 05-69	PIBD0515K697	4.6250	3.5Y	11/25/2015	1155	3.16					4.0577	3.5913	3.5539
FXTN 10-38	PIBD1015L384	10.1250	3.5Y	12/15/2015	1175	3.22					4.0878	3.6340	3.5969
FXTN 10-39	PIBD1016A393	9.2500	3.5Y	1/12/2016	1203	3.30					4.1300	3.6937	3.6570
FXTN 07-48	PIBD0716A488	7.0000	3.5Y	1/27/2016	1218	3.34	20.500000	3.6500	3:10:25 PM	3.8218	4.1526	3.7257	3.6892
RTB 05-10	PIID0516C107	6.0000	3.5Y	3/3/2016	1254	3.44	10.650000	4.0500	3:11:13 PM	4.0504	4.2068	3.8026	3.7666
FXTN 10-40	PIBD1016C407	7.5000	4Y	3/30/2016	1281	3.51					4.2474	3.8602	3.8246
FXTN 10-41	PIBD1016D416	7.0000	4Y	4/27/2016	1309	3.59					4.2896	3.9199	3.8847
FXTN 10-42	PIBD1016I420	9.1250	4Y	9/4/2016	1439	3.94	256.500000	4.1000	3:50:51 PM	4.1975	4.4853	4.1973	4.1640
RTB 07-01 *	PIID0716I018	7.0000	4Y	9/24/2016	1459	4.00	505.470500	4.2250	3:09:10 PM	4.2117	4.5154	4.2400	4.2069
FXTN 10-43	PIBD1016K436	6.2500	4.5Y	11/16/2016	1512	4.14	10.000000	4.1000	10:37:47 AM	4.1000	4.5435	4.2410	4.2228
FXTN 07-49	PIBD0717C493	7.0000	5Y	3/31/2017	1647	4.51					4.6153	4.2435	4.2634
FXTN 20-01	PIBD2017D011	14.3750	5Y	4/24/2017	1671	4.58	116.000000	4.2500	10:52:34 AM	4.2500	4.6280	4.2440	4.2706
FXTN 05-70	PIBD0517G705	4.6250	5Y	7/5/2017	1743	4.78	70.000000	4.2400	10:51:49 AM	4.2400	4.6663	4.2453	4.2923
RTB 07-02	PIID0717H026	6.6250	5Y	8/19/2017	1788	4.90					4.6902	4.2462	4.3058
FXTN 10-44 *	PIBD1017H447	7.7500	5Y	8/23/2017	1792	4.91	100.000000	4.4200	11:24:13 AM	4.4200	4.6923	4.2462	4.3070
FXTN 07-50	PIBD0717J502	5.3750	5.5Y	10/28/2017	1858	5.09					4.7009	4.2757	4.3310
FXTN 10-45	PIBD1018A451	5.8750	5.5Y	1/31/2018	1953	5.35	247.130000	4.4300	3:13:52 PM	4.4186	4.7133	4.3181	4.3655
FXTN 07-51	PIBD0718H511	5.0000	6Y	8/18/2018	2152	5.90	2,755.000000	4.4825	4:06:51 PM	4.4826	4.7393	4.4068	4.4379
FXTN 10-47	PIBD1018K478	8.8750	6.5Y	11/20/2018	2246	6.15					4.7515	4.4488	4.4721
FXTN 10-48	PIBD1019B485	7.8750	6.5Y	2/19/2019	2337	6.40					4.7634	4.4894	4.5052

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FXTN 07-53	PIBD0719D531	5.0000	7Y	4/26/2019	2403	6.58					4.7720	4.5188	4.5292
FXTN 07-54	PIBD0719G547	4.7500	7Y	7/19/2019	2487	6.81					4.7830	4.5563	4.5597
FXTN 07-55 *	PIBD0719H555	4.7500	7Y	8/30/2019	2529	6.93	10.000000	4.6000	10:38:16 AM	4.6000	4.7885	4.5750	4.5750
FXTN 10-50	PIBD1020B508	7.7500	7.5Y	2/18/2020	2701	7.40	6.514123	4.5900	8:54:56 AM	4.5900	4.8037	4.5913	4.5961
RTB 10-01	PIID1020H015	7.2500	8Y	8/19/2020	2884	7.90	610.000000	4.6250	10:54:10 AM	4.6988	4.8198	4.6086	4.6185
FXTN 10-51	PIBD1020I510	6.1250	8Y	9/16/2020	2912	7.98	2.000000	4.5850	3:29:54 PM	4.5850	4.8223	4.6112	4.6219
FXTN 10-52	PIBD1020L525	5.8750	8.5Y	12/16/2020	3003	8.23					4.8303	4.6198	4.6330
RTB 10-02	PIID1021C027	7.3750	8.5Y	3/3/2021	3080	8.44	4.500000	4.7500	2:52:03 PM	4.6611	4.8371	4.6271	4.6425
FXTN 10-53	PIBD1021D531	6.5000	9Y	4/28/2021	3136	8.59					4.8421	4.6324	4.6493
RTB 10-03	PIID1021J039	5.7500	9.5Y	10/20/2021	3311	9.07	1.000000	4.7500	11:35:09 AM	4.7500	4.8576	4.6490	4.6707
FXTN 10-55	PIBD1021K551	5.7500	9.5Y	11/24/2021	3346	9.17					4.8606	4.6523	4.6750
FXTN 10-54	PIBD1022G545	6.3750	9.5Y	1/19/2022	3402	9.32	34.000000	4.7000	9:57:30 AM	4.7000	4.8656	4.6576	4.6819
FXTN 20-02	PIBD2022C021	15.0000	9.5Y	3/14/2022	3456	9.47					4.8704	4.6627	4.6885
FXTN 10-56	PIBD1022H562	4.8750	10Y	8/2/2022	3597	9.85	28.000000	4.7750	3:15:27 PM	4.7661	4.8828	4.6760	4.7058
FXTN 10-57 *	PIBD1022I570	4.7500	10Y	9/13/2022	3639	9.97	50.000000	4.6800	10:46:28 AM	4.6800	4.8865	4.6800	4.7109
FXTN 20-03	PIBD2022J033	12.7500	10.5Y	10/17/2022	3673	10.06					4.8966	4.6910	4.7212
FXTN 20-04	PIBD2023B048	13.0000	10.5Y	2/20/2023	3799	10.41					4.9339	4.7316	4.7592
FXTN 20-05	PIBD2023E054	11.8750	11Y	5/29/2023	3897	10.68					4.9629	4.7632	4.7887
FXTN 20-06	PIBD2023J068	11.3750	12Y	10/23/2023	4044	11.08					5.0063	4.8106	4.8331
FXTN 20-07	PIBD2024F075	12.3750	12Y	6/3/2024	4268	11.69					5.0726	4.8829	4.9006
FXTN 20-08	PIBD2024H086	12.8750	12Y	8/5/2024	4331	11.87					5.0913	4.9032	4.9196
FXTN 20-09	PIBD2024K091	13.7500	13Y	11/11/2024	4429	12.13					5.1202	4.9348	4.9492
FXTN 20-10	PIBD2025D103	12.1250	13Y	4/14/2025	4583	12.56					5.1658	4.9845	4.9957
FXTN 20-11	PIBD2025J116	12.1250	14Y	10/20/2025	4772	13.07					5.2217	5.0454	5.0527
FXTN 25-01	PIBD2525K015	18.2500	14Y	11/29/2025	4812	13.18					5.2335	5.0583	5.0647
FXTN 20-12	PIBD2026A122	10.2500	14Y	1/19/2026	4863	13.32					5.2486	5.0748	5.0801
RTB 15-01	PIID1526J019	6.2500	15Y	10/20/2026	5137	14.07	71.080000	5.3250	2:43:02 PM	5.3170	5.3297	5.1632	5.1628
FXTN 20-13	PIBD2026L139	8.0000	15Y	12/7/2026	5185	14.21					5.3439	5.1786	5.1773
RTB 15-02	PIID1527C023	5.3750	15Y	3/1/2027	5269	14.44	28.965000	5.3500	3:43:15 PM	5.3500	5.3687	5.2057	5.2026
FXTN 20-14	PIBD2027I140	8.6250	15Y	9/6/2027	5458	14.95					5.4247	5.2667	5.2596
FXTN 20-15	PIBD2028L151	9.5000	17Y	12/4/2028	5913	16.20					5.5593	5.4134	5.3969
FXTN 20-16	PIBD2030E166	8.7500	18Y	5/27/2030	6452	17.68					5.7187	5.5873	5.5595
FXTN 25-02	PIBD2530G029	12.5000	18Y	7/28/2030	6514	17.85					5.7370	5.6073	5.5782
FXTN 25-03	PIBD2531A032	11.2500	19Y	1/26/2031	6696	18.35					5.7909	5.6660	5.6331
FXTN 20-17	PIBD2031G171	8.0000	19Y	7/19/2031	6870	18.82	7,839.400000	5.7650	4:09:11 PM	5.7480	5.8424	5.7221	5.6856
FXTN 25-04	PIBD2531J042	9.3750	19Y	10/5/2031	6948	19.04					5.8654	5.7473	5.7091
FXTN 20-18	PIBD2032B183	5.8750	19Y	2/2/2032	7068	19.36					5.9009	5.7860	5.7453
RTB 20-01 *	PIID2032C014	5.8750	20Y	3/1/2032	7096	19.44	86.707000	5.7400	4:12:09 PM	5.7537	5.9092	5.7950	5.7537
FXTN 25-05	PIBD2532K057	8.5000	25Y	11/29/2032	7369	20.19					5.9311	5.8077	5.7677
FXTN 25-06	PIBD2534K062	9.2500	25Y	11/5/2034	8075	22.12					5.9876	5.8404	5.8039
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	8404	23.02					6.0139	5.8556	5.8207
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	8481	23.24	163.800000	5.9250	3:33:08 PM	5.8794	6.0201	5.8592	5.8247
FXTN 25-09	PIBD2536I097	7.6250	25Y	9/29/2036	8769	24.02	42.000000	5.9000	3:32:42 PM	5.8619	6.0431	5.8725	5.8394
FXTN 25-10 *	PIBD2537H103	5.7500	25Y	8/16/2037	9090	24.90	38.800000	5.7500	3:37:40 PM	5.7497	6.0688	5.8874	5.8558