

**Interpolated Bonds**  
**September 26, 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	20	0.05					2.2969	2.2041	2.2041
FXTN 07-41	PIBD0712K413	10.5000	2M	11/17/2012	51	0.14					1.1486	0.9830	0.9770
FXTN 07-42	PIBD0713A421	9.0000	4M	1/5/2013	100	0.27	28.000000	2.0000	3:34:23 PM	2.0000	1.0076	0.8343	0.8137
FXTN 03-19	PIBD0313A199	5.2500	4M	1/7/2013	102	0.28					1.0149	0.8421	0.8214
FXTN 07-43	PIBD0713C438	8.7500	5M	3/3/2013	157	0.43					1.2174	1.0582	1.0342
FXTN 05-66	PIBD0513C664	6.6250	5M	3/13/2013	167	0.46					1.2542	1.0975	1.0729
FXTN 10-31	PIBD1013C316	12.7500	6M	3/27/2013	181	0.50					1.3003	1.1442	1.1144
FXTN 10-32	PIBD1013E320	11.7500	8M	5/15/2013	230	0.63					1.4424	1.2788	1.2154
FXTN 07-44	PIBD0713F446	9.6250	9M	6/29/2013	275	0.75					1.5728	1.4025	1.3081
RTB 05-07	PIID0513G075	9.0000	10M	7/31/2013	307	0.84	35.990700	1.7250	11:59:39 AM	1.7250	1.6656	1.4904	1.3740
FXTN 10-33	PIBD1013J337	11.0000	1.5Y	10/9/2013	377	1.03					1.8519	1.6683	1.5252
FXTN 07-45	PIBD0713K457	7.1250	1.5Y	11/2/2013	401	1.10					1.9023	1.7178	1.5825
FXTN 05-67	PIBD0514A673	6.2500	1.5Y	1/27/2014	487	1.33	235.471929	1.7750	11:41:50 AM	1.7775	2.0832	1.8953	1.7880
FXTN 10-34	PIBD1014C341	12.3750	1.5Y	3/25/2014	544	1.49					2.2031	2.0128	1.9242
FXTN 10-35	PIBD1014G356	12.7500	2Y	7/15/2014	656	1.80					2.4387	2.2439	2.1918
RTB 05-08 *	PIID0514I080	6.2500	2Y	9/24/2014	727	1.99	248.330000	2.3000	3:57:08 PM	2.3615	2.5881	2.3904	2.3615
FXTN 07-46	PIBD0714J466	6.5000	2.5Y	10/4/2014	737	2.02					2.6267	2.4204	2.4023
SPTB 10-03	SPTB1014J037	12.2500	2.5Y	10/14/2014	747	2.05					2.6652	2.4504	2.4431
FXTN 10-36	PIBD1015B367	12.3750	2.5Y	2/24/2015	880	2.41					3.1783	2.8492	2.9859
FXTN 05-68	PIBD0515E685	6.3750	3Y	5/13/2015	958	2.62					3.4792	3.0831	3.3042
FXTN 07-47	PIBD0715E477	8.3750	3Y	5/22/2015	967	2.65	58.500000	3.7500	3:35:29 PM	3.7500	3.5139	3.1101	3.3409
FXTN 04-20	PIBD0415G203	4.8750	3Y	7/21/2015	1027	2.81					3.7454	3.2900	3.5858
RTB 05-09	PIID0515H097	5.8750	3Y	8/19/2015	1056	2.89	17.882600	3.3000	2:14:14 PM	3.6587	3.8572	3.3770	3.7041
FXTN 10-37 *	PIBD1015H370	11.8750	3Y	8/25/2015	1062	2.91					3.8804	3.3950	3.7286
FXTN 05-69	PIBD0515K697	4.6250	3.5Y	11/25/2015	1154	3.16	113.938000	3.7000	3:30:55 PM	3.7000	4.0105	3.5878	3.8387
FXTN 10-38	PIBD1015L384	10.1250	3.5Y	12/15/2015	1174	3.22					4.0388	3.6297	3.8626
FXTN 10-39	PIBD1016A393	9.2500	3.5Y	1/12/2016	1202	3.29					4.0784	3.6884	3.8961
FXTN 07-48	PIBD0716A488	7.0000	3.5Y	1/27/2016	1217	3.33					4.0996	3.7199	3.9141
RTB 05-10	PIID0516C107	6.0000	3.5Y	3/3/2016	1253	3.43	6.000000	4.2994	3:39:37 PM	4.2953	4.1505	3.7953	3.9572
FXTN 10-40	PIBD1016C407	7.5000	4Y	3/30/2016	1280	3.51					4.1887	3.8519	3.9895
FXTN 10-41	PIBD1016D416	7.0000	4Y	4/27/2016	1308	3.58					4.2283	3.9106	4.0230
FXTN 10-42	PIBD1016I420	9.1250	4Y	9/4/2016	1438	3.94	107.821098	4.2000	3:24:30 PM	4.2000	4.4121	4.1831	4.1785
RTB 07-01 *	PIID0716I018	7.0000	4Y	9/24/2016	1458	3.99	9.640000	4.0750	11:53:03 AM	4.2299	4.4404	4.2250	4.2025
FXTN 10-43	PIBD1016K436	6.2500	4.5Y	11/16/2016	1511	4.14					4.4783	4.2369	4.2180
FXTN 07-49	PIBD0717C493	7.0000	5Y	3/31/2017	1646	4.51					4.5750	4.2673	4.2575
FXTN 20-01	PIBD2017D011	14.3750	5Y	4/24/2017	1670	4.58					4.5922	4.2727	4.2646
FXTN 05-70	PIBD0517G705	4.6250	5Y	7/5/2017	1742	4.77					4.6438	4.2890	4.2856
RTB 07-02	PIID0717H026	6.6250	5Y	8/19/2017	1787	4.90	6.000000	4.2500	3:37:59 PM	4.2500	4.6760	4.2991	4.2988
FXTN 10-44 *	PIBD1017H447	7.7500	5Y	8/23/2017	1791	4.91					4.6788	4.3000	4.3000
FXTN 07-50	PIBD0717J502	5.3750	5.5Y	10/28/2017	1857	5.09					4.6914	4.3269	4.3246
FXTN 10-45	PIBD1018A451	5.8750	5.5Y	1/31/2018	1952	5.35	17.000000	4.4150	11:44:29 AM	4.4150	4.7095	4.3655	4.3601
FXTN 07-51	PIBD0718H511	5.0000	6Y	8/18/2018	2151	5.89	2,805.550000	4.4850	4:08:37 PM	4.4880	4.7474	4.4465	4.4343
FXTN 10-47	PIBD1018K478	8.8750	6.5Y	11/20/2018	2245	6.15					4.7653	4.4848	4.4694
FXTN 10-48	PIBD1019B485	7.8750	6.5Y	2/19/2019	2336	6.40					4.7827	4.5218	4.5034

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FXTN 07-53	PIBD0719D531	5.0000	7Y	4/26/2019	2402	6.58					4.7952	4.5487	4.5280
FXTN 07-54	PIBD0719G547	4.7500	7Y	7/19/2019	2486	6.81					4.8112	4.5829	4.5593
FXTN 07-55 *	PIBD0719H555	4.7500	7Y	8/30/2019	2528	6.93					4.8192	4.6000	4.5750
FXTN 10-50	PIBD1020B508	7.7500	7.5Y	2/18/2020	2700	7.40					4.8317	4.6155	4.5944
RTB 10-01	PIID1020H015	7.2500	8Y	8/19/2020	2883	7.90					4.8451	4.6320	4.6150
FXTN 10-51	PIBD1020I510	6.1250	8Y	9/16/2020	2911	7.98	15.315000	4.7500	11:57:43 AM	4.7500	4.8471	4.6345	4.6181
FXTN 10-52	PIBD1020L525	5.8750	8.5Y	12/16/2020	3002	8.22					4.8537	4.6427	4.6284
RTB 10-02	PIID1021C027	7.3750	8.5Y	3/3/2021	3079	8.44	41.150000	4.6250	3:14:50 PM	4.6293	4.8593	4.6496	4.6370
FXTN 10-53	PIBD1021D531	6.5000	9Y	4/28/2021	3135	8.59					4.8634	4.6547	4.6434
RTB 10-03	PIID1021J039	5.7500	9.5Y	10/20/2021	3310	9.07					4.8761	4.6705	4.6631
FXTN 10-55	PIBD1021K551	5.7500	9.5Y	11/24/2021	3345	9.16	5.000000	4.7500	2:29:48 PM	4.7500	4.8787	4.6736	4.6670
FXTN 10-54	PIBD1022G545	6.3750	9.5Y	1/19/2022	3401	9.32					4.8828	4.6786	4.6733
FXTN 20-02	PIBD2022C021	15.0000	9.5Y	3/14/2022	3455	9.47					4.8867	4.6835	4.6794
FXTN 10-56	PIBD1022H562	4.8750	10Y	8/2/2022	3596	9.85					4.8969	4.6962	4.6953
FXTN 10-57 *	PIBD1022I570	4.7500	10Y	9/13/2022	3638	9.97					4.9000	4.7000	4.7000
FXTN 20-03	PIBD2022J033	12.7500	10.5Y	10/17/2022	3672	10.06					4.9089	4.7096	4.7097
FXTN 20-04	PIBD2023B048	13.0000	10.5Y	2/20/2023	3798	10.41					4.9418	4.7454	4.7455
FXTN 20-05	PIBD2023E054	11.8750	11Y	5/29/2023	3896	10.67					4.9675	4.7732	4.7734
FXTN 20-06	PIBD2023J068	11.3750	12Y	10/23/2023	4043	11.08					5.0059	4.8149	4.8152
FXTN 20-07	PIBD2024F075	12.3750	12Y	6/3/2024	4267	11.69					5.0645	4.8784	4.8789
FXTN 20-08	PIBD2024H086	12.8750	12Y	8/5/2024	4330	11.86					5.0809	4.8963	4.8968
FXTN 20-09	PIBD2024K091	13.7500	13Y	11/11/2024	4428	12.13					5.1066	4.9241	4.9246
FXTN 20-10	PIBD2025D103	12.1250	13Y	4/14/2025	4582	12.55					5.1468	4.9678	4.9684
FXTN 20-11	PIBD2025J116	12.1250	14Y	10/20/2025	4771	13.07					5.1963	5.0214	5.0222
FXTN 25-01	PIBD2525K015	18.2500	14Y	11/29/2025	4811	13.18					5.2067	5.0328	5.0336
FXTN 20-12	PIBD2026A122	10.2500	14Y	1/19/2026	4862	13.32					5.2201	5.0472	5.0481
RTB 15-01	PIID1526J019	6.2500	15Y	10/20/2026	5136	14.07	68.680000	5.3000	3:33:11 PM	5.3770	5.2917	5.1250	5.1260
FXTN 20-13	PIBD2026L139	8.0000	15Y	12/7/2026	5184	14.20					5.3042	5.1386	5.1396
RTB 15-02	PIID1527C023	5.3750	15Y	3/1/2027	5268	14.43	121.115000	5.2775	3:58:16 PM	5.3036	5.3262	5.1624	5.1635
FXTN 20-14	PIBD2027I140	8.6250	15Y	9/6/2027	5457	14.95					5.3756	5.2160	5.2173
FXTN 20-15	PIBD2028L151	9.5000	17Y	12/4/2028	5912	16.20					5.4946	5.3451	5.3466
FXTN 20-16	PIBD2030E166	8.7500	18Y	5/27/2030	6451	17.67					5.6355	5.4980	5.4999
FXTN 25-02	PIBD2530G029	12.5000	18Y	7/28/2030	6513	17.84					5.6518	5.5156	5.5175
FXTN 25-03	PIBD2531A032	11.2500	19Y	1/26/2031	6695	18.34					5.6993	5.5672	5.5693
FXTN 20-17	PIBD2031G171	8.0000	19Y	7/19/2031	6869	18.82	89.820000	5.7400	3:28:35 PM	5.7572	5.7448	5.6166	5.6188
FXTN 25-04	PIBD2531J042	9.3750	19Y	10/5/2031	6947	19.03					5.7652	5.6387	5.6410
FXTN 20-18	PIBD2032B183	5.8750	19Y	2/2/2032	7067	19.36	1.000000	5.8000	11:12:08 AM	5.8000	5.7966	5.6728	5.6751
RTB 20-01	PIID2032C014	5.8750	19Y	3/1/2032	7095	19.44	314.355000	5.7500	3:58:41 PM	5.7981	5.8039	5.6807	5.6830
FXTN 20-19 *	PIBD2032I195	5.7500	20Y	9/27/2032	7305	20.01	2,907.751600	5.7500	3:35:42 PM	5.7428	5.8588	5.7403	5.7428
FXTN 25-05	PIBD2532K057	8.5000	25Y	11/29/2032	7368	20.19					5.8669	5.7459	5.7473
FXTN 25-06	PIBD2534K062	9.2500	25Y	11/5/2034	8074	22.12					5.9570	5.8091	5.7976
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	8403	23.02					5.9990	5.8386	5.8211
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	8480	23.23					6.0088	5.8455	5.8266
FXTN 25-09	PIBD2536I097	7.6250	25Y	9/29/2036	8768	24.02					6.0456	5.8713	5.8471

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FXTN 25-10 *	PIBD2537H103	5.7500	25Y	8/16/2037	9089	24.90	4.000000	5.7500	11:40:19 AM	5.7500	6.0865	5.9000	5.8700