

**Interpolated Bonds**  
**September 27, 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	12.125	<1M	10/17/2012	19	0.05					2.3251	2.2369	2.2312
FXTN 07-41	PIBD0712K413	10.5	2M	11/17/2012	50	0.14					1.1319	0.9704	0.9589
FXTN 07-42	PIBD0713A421	9	4M	1/5/2013	99	0.27					0.9719	0.804	0.7905
FXTN 03-19	PIBD0313A199	5.25	4M	1/7/2013	101	0.28					0.9789	0.8118	0.7986
FXTN 07-43	PIBD0713C438	8.75	5M	3/3/2013	156	0.43					1.1715	1.0262	1.0212
FXTN 05-66	PIBD0513C664	6.625	5M	3/13/2013	166	0.45					1.2065	1.0652	1.0617
FXTN 10-31	PIBD1013C316	12.75	6M	3/27/2013	180	0.49					1.2498	1.1099	1.1071
FXTN 10-32	PIBD1013E320	11.75	8M	5/15/2013	229	0.63					1.3816	1.2317	1.2269
FXTN 07-44	PIBD0713F446	9.625	9M	6/29/2013	274	0.75					1.5026	1.3436	1.337
RTB 05-07	PIID0513G075	9	10M	7/31/2013	306	0.84					1.5886	1.4232	1.4152
FXTN 10-33	PIBD1013J337	11	1.5Y	10/9/2013	376	1.03					1.7768	1.5903	1.5797
FXTN 07-45	PIBD0713K457	7.125	1.5Y	11/2/2013	400	1.1					1.8413	1.642	1.6308
FXTN 05-67	PIBD0514A673	6.25	1.5Y	1/27/2014	486	1.33					2.0724	1.8275	1.8139
FXTN 10-34	PIBD1014C341	12.375	1.5Y	3/25/2014	543	1.49					2.2256	1.9504	1.9353
FXTN 10-35	PIBD1014G356	12.75	2Y	7/15/2014	655	1.79					2.5265	2.1919	2.1738
RTB 05-08 *	PIID0514I080	6.25	2Y	9/24/2014	726	1.99	9.4	2.355	3:34:27 PM	2.3575	2.7173	2.345	2.325
FXTN 07-46	PIBD0714J466	6.5	2.5Y	10/4/2014	736	2.02					2.7544	2.3757	2.356
SPTB 10-03	SPTB1014J037	12.25	2.5Y	10/14/2014	746	2.04					2.7915	2.4065	2.3871
FXTN 10-36	PIBD1015B367	12.375	2.5Y	2/24/2015	879	2.41					3.2847	2.8154	2.8
FXTN 05-68	PIBD0515E685	6.375	3Y	5/13/2015	957	2.62					3.5739	3.0552	3.0421
FXTN 07-47	PIBD0715E477	8.375	3Y	5/22/2015	966	2.65					3.6073	3.0829	3.0701
FXTN 04-20	PIBD0415G203	4.875	3Y	7/21/2015	1026	2.81					3.8298	3.2674	3.2563
RTB 05-09	PIID0515H097	5.875	3Y	8/19/2015	1055	2.89	0.05	3.85	10:48:13 AM	3.85	3.9374	3.3566	3.3464
FXTN 10-37 *	PIBD1015H370	11.875	3Y	8/25/2015	1061	2.91					3.9596	3.375	3.365
FXTN 05-69	PIBD0515K697	4.625	3.5Y	11/25/2015	1153	3.16					4.074	3.5725	3.5648
FXTN 10-38	PIBD1015L384	10.125	3.5Y	12/15/2015	1173	3.21					4.0989	3.6154	3.6082
FXTN 10-39	PIBD1016A393	9.25	3.5Y	1/12/2016	1201	3.29					4.1337	3.6755	3.669
FXTN 07-48	PIBD0716A488	7	3.5Y	1/27/2016	1216	3.33	1.4704	4.25	11:11:57 AM	4.25	4.1523	3.7077	3.7016
RTB 05-10	PIID0516C107	6	3.5Y	3/3/2016	1252	3.43	8.78	4	3:26:22 PM	4.1192	4.1971	3.785	3.7798
FXTN 10-40	PIBD1016C407	7.5	4Y	3/30/2016	1279	3.5					4.2306	3.8429	3.8384
FXTN 10-41	PIBD1016D416	7	4Y	4/27/2016	1307	3.58					4.2654	3.903	3.8992
FXTN 10-42	PIBD1016I420	9.125	4Y	9/4/2016	1437	3.94	5.418	4.1	2:29:07 PM	4.2261	4.4271	4.1821	4.1816
RTB 07-01 *	PIID0716I018	7	4Y	9/24/2016	1457	3.99	4.912	4.1001	11:25:14 AM	4.1001	4.4519	4.225	4.225
FXTN 10-43	PIBD1016K436	6.25	4.5Y	11/16/2016	1510	4.14					4.4978	4.2369	4.2489
FXTN 07-49	PIBD0717C493	7	5Y	3/31/2017	1645	4.51					4.6148	4.2673	4.3097
FXTN 20-01	PIBD2017D011	14.375	5Y	4/24/2017	1669	4.57					4.6356	4.2727	4.3205
FXTN 05-70	PIBD0517G705	4.625	5Y	7/5/2017	1741	4.77					4.6979	4.289	4.3529
RTB 07-02	PIID0717H026	6.625	5Y	8/19/2017	1786	4.89	0.5	4.45	9:50:56 AM	4.45	4.7369	4.2991	4.3732
FXTN 10-44 *	PIBD1017H447	7.75	5Y	8/23/2017	1790	4.9					4.7404	4.3	4.375
FXTN 07-50	PIBD0717J502	5.375	5.5Y	10/28/2017	1856	5.08					4.7421	4.3246	4.4019
FXTN 10-45	PIBD1018A451	5.875	5.5Y	1/31/2018	1951	5.35	395	4.44	3:40:56 PM	4.403	4.7446	4.3601	4.4405
FXTN 07-51	PIBD0718H511	5	6Y	8/18/2018	2150	5.89	2,704.19	4.49	3:24:01 PM	4.4851	4.7498	4.4343	4.5215
FXTN 10-47	PIBD1018K478	8.875	6.5Y	11/20/2018	2244	6.15					4.7522	4.4694	4.5598
FXTN 10-48	PIBD1019B485	7.875	6.5Y	2/19/2019	2335	6.4	1.496	4.8	11:16:26 AM	4.8	4.7546	4.5034	4.5968

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FXTN 07-53	PIBD0719D531	5	7Y	4/26/2019	2401	6.58					4.7563	4.528	4.6237
FXTN 07-54	PIBD0719G547	4.75	7Y	7/19/2019	2485	6.81					4.7585	4.5593	4.6579
FXTN 07-55 *	PIBD0719H555	4.75	7Y	8/30/2019	2527	6.92					4.7596	4.575	4.675
FXTN 10-50	PIBD1020B508	7.75	7.5Y	2/18/2020	2699	7.39					4.7769	4.5944	4.6789
RTB 10-01	PIID1020H015	7.25	8Y	8/19/2020	2882	7.9					4.7953	4.615	4.683
FXTN 10-51	PIBD1020I510	6.125	8Y	9/16/2020	2910	7.97					4.7981	4.6181	4.6836
FXTN 10-52	PIBD1020L525	5.875	8.5Y	12/16/2020	3001	8.22	7.028837	4.575	9:54:26 AM	4.575	4.8072	4.6284	4.6857
RTB 10-02	PIID1021C027	7.375	8.5Y	3/3/2021	3078	8.43	1.230923	4.575	9:55:22 AM	4.575	4.815	4.637	4.6874
FXTN 10-53	PIBD1021D531	6.5	9Y	4/28/2021	3134	8.59					4.8206	4.6434	4.6887
RTB 10-03	PIID1021J039	5.75	9.5Y	10/20/2021	3309	9.07	15.4	4.73	3:41:52 PM	4.7571	4.8382	4.6631	4.6926
FXTN 10-55	PIBD1021K551	5.75	9.5Y	11/24/2021	3344	9.16	129.994341	4.65	3:43:39 PM	4.715	4.8417	4.667	4.6934
FXTN 10-54	PIBD1022G545	6.375	9.5Y	1/19/2022	3400	9.32	135	4.67	3:46:04 PM	4.697	4.8473	4.6733	4.6947
FXTN 20-02	PIBD2022C021	15	9.5Y	3/14/2022	3454	9.46					4.8528	4.6794	4.6959
FXTN 10-56	PIBD1022H562	4.875	10Y	8/2/2022	3595	9.85	0.2	4.75	10:48:21 AM	4.75	4.8669	4.6953	4.6991
FXTN 10-57 *	PIBD1022I570	4.75	10Y	9/13/2022	3637	9.96					4.8712	4.7	4.7
FXTN 20-03	PIBD2022J033	12.75	10.5Y	10/17/2022	3671	10.06					4.8802	4.7097	4.7097
FXTN 20-04	PIBD2023B048	13	10.5Y	2/20/2023	3797	10.4					4.9138	4.7457	4.7455
FXTN 20-05	PIBD2023E054	11.875	11Y	5/29/2023	3895	10.67					4.9399	4.7738	4.7733
FXTN 20-06	PIBD2023J068	11.375	12Y	10/23/2023	4042	11.07					4.979	4.8158	4.8151
FXTN 20-07	PIBD2024F075	12.375	12Y	6/3/2024	4266	11.69					5.0387	4.8798	4.8787
FXTN 20-08	PIBD2024H086	12.875	12Y	8/5/2024	4329	11.86					5.0554	4.8978	4.8966
FXTN 20-09	PIBD2024K091	13.75	13Y	11/11/2024	4427	12.13					5.0815	4.9259	4.9245
FXTN 20-10	PIBD2025D103	12.125	13Y	4/14/2025	4581	12.55					5.1226	4.9699	4.9682
FXTN 20-11	PIBD2025J116	12.125	14Y	10/20/2025	4770	13.07					5.1729	5.0239	5.0219
FXTN 25-01	PIBD2525K015	18.25	14Y	11/29/2025	4810	13.18					5.1835	5.0354	5.0333
FXTN 20-12	PIBD2026A122	10.25	14Y	1/19/2026	4861	13.32					5.1971	5.0499	5.0478
RTB 15-01	PIID1526J019	6.25	15Y	10/20/2026	5135	14.07	281.17	5.3	3:41:38 PM	5.2979	5.2701	5.1283	5.1256
FXTN 20-13	PIBD2026L139	8	15Y	12/7/2026	5183	14.2					5.2829	5.142	5.1392
RTB 15-02	PIID1527C023	5.375	15Y	3/1/2027	5267	14.43	33.695	5.251	11:57:51 AM	5.2842	5.3052	5.166	5.1631
FXTN 20-14	PIBD2027I140	8.625	15Y	9/6/2027	5456	14.95					5.3556	5.22	5.2168
FXTN 20-15	PIBD2028L151	9.5	17Y	12/4/2028	5911	16.19					5.4768	5.3501	5.3461
FXTN 20-16	PIBD2030E166	8.75	18Y	5/27/2030	6450	17.67					5.6203	5.5042	5.4992
FXTN 25-02	PIBD2530G029	12.5	18Y	7/28/2030	6512	17.84					5.6368	5.5219	5.5168
FXTN 25-03	PIBD2531A032	11.25	19Y	1/26/2031	6694	18.34					5.6853	5.574	5.5685
FXTN 20-17	PIBD2031G171	8	19Y	7/19/2031	6868	18.82	9,485.00	5.685	4:08:12 PM	5.7064	5.7316	5.6237	5.618
FXTN 25-04	PIBD2531J042	9.375	19Y	10/5/2031	6946	19.03					5.7524	5.646	5.6401
FXTN 20-18	PIBD2032B183	5.875	19Y	2/2/2032	7066	19.36	5	5.85	2:40:50 PM	5.84	5.7843	5.6803	5.6742
RTB 20-01	PIID2032C014	5.875	19Y	3/1/2032	7094	19.44	2,406.83	5.725	4:06:47 PM	5.7501	5.7918	5.6883	5.6822
FXTN 20-19 *	PIBD2032I195	5.75	20Y	9/27/2032	7304	20.01	817.22883	5.73	4:14:20 PM	5.7419	5.8477	5.7484	5.7419
FXTN 25-05	PIBD2532K057	8.5	25Y	11/29/2032	7367	20.18					5.8553	5.752	5.7425
FXTN 25-06	PIBD2534K062	9.25	25Y	11/5/2034	8073	22.12					5.9407	5.7922	5.7494
FXTN 25-07	PIBD2535I071	8	25Y	9/30/2035	8402	23.02					5.9805	5.8109	5.7527
FXTN 25-08	PIBD2535L086	8.125	25Y	12/16/2035	8479	23.23	660	5.7508	3:50:21 PM	5.7594	5.9898	5.8153	5.7535
FXTN 25-09	PIBD2536I097	7.625	25Y	9/29/2036	8767	24.02					6.0246	5.8317	5.7563

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FXTN 25-10 *	PIBD2537H103	5.75	25Y	8/16/2037	9088	24.9	3.3	5.775	3:09:03 PM	5.775	6.0635	5.85	5.7595