

**Interpolated Bonds**  
**October 18, 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 07-41	PIBD0712K413	10.5000	1M	11/17/2012	29	0.08					1.5389	1.3875	1.3875
FXTN 07-42	PIBD0713A421	9.0000	2M	1/5/2013	78	0.21					0.9813	0.8000	0.8000
FXTN 03-19	PIBD0313A199	5.2500	2M	1/7/2013	80	0.22					0.9706	0.7889	0.7889
FXTN 07-43	PIBD0713C438	8.7500	5M	3/3/2013	135	0.37					1.0221	0.8393	0.8393
FXTN 05-66	PIBD0513C664	6.6250	5M	3/13/2013	145	0.40					1.0574	0.8750	0.8750
FXTN 10-31	PIBD1013C316	12.7500	5M	3/27/2013	159	0.44					1.1067	0.9250	0.9250
FXTN 10-32	PIBD1013E320	11.7500	7M	5/15/2013	208	0.57					1.2388	1.0583	1.0575
FXTN 07-44	PIBD0713F446	9.6250	9M	6/29/2013	253	0.69					1.3320	1.1521	1.1499
RTB 05-07	PIID0513G075	9.0000	10M	7/31/2013	285	0.78	10.000000	1.4000	11:52:01 AM	1.4000	1.3983	1.2188	1.2156
FXTN 10-33	PIBD1013J337	11.0000	1Y	10/9/2013	355	0.97					1.5572	1.3741	1.3692
FXTN 07-45	PIBD0713K457	7.1250	1.5Y	11/2/2013	379	1.04	7.870000	1.3750	3:50:58 PM	1.3750	1.6544	1.4569	1.4523
FXTN 05-67	PIBD0514A673	6.2500	1.5Y	1/27/2014	465	1.27	0.464000	3.0000	11:29:19 AM	3.0000	2.0027	1.7534	1.7500
FXTN 10-34	PIBD1014C341	12.3750	1.5Y	3/25/2014	522	1.43					2.2336	1.9500	1.9473
FXTN 10-35	PIBD1014G356	12.7500	2Y	7/15/2014	634	1.74					2.6872	2.3362	2.3350
RTB 05-08	PIID0514I080	6.2500	2Y	9/24/2014	705	1.93	275.390584	2.6500	8:56:24 AM	2.6500	2.9748	2.5810	2.5808
FXTN 07-46	PIBD0714J466	6.5000	2Y	10/4/2014	715	1.96					3.0153	2.6155	2.6154
SPTB 10-03 *	SPTB1014J037	12.2500	2Y	10/14/2014	725	1.99					3.0558	2.6500	2.6500
FXTN 10-36	PIBD1015B367	12.3750	2.5Y	2/24/2015	858	2.35					3.4723	3.0933	3.0933
FXTN 05-68	PIBD0515E685	6.3750	3Y	5/13/2015	936	2.56					3.7166	3.3533	3.3533
FXTN 07-47	PIBD0715E477	8.3750	3Y	5/22/2015	945	2.59					3.7448	3.3833	3.3833
FXTN 04-20	PIBD0415G203	4.8750	3Y	7/21/2015	1005	2.75					3.9327	3.5833	3.5833
RTB 05-09	PIID0515H097	5.8750	3Y	8/19/2015	1034	2.83	34.950000	4.0000	3:11:34 PM	4.1769	4.0235	3.6800	3.6800
FXTN 10-37 *	PIBD1015H370	11.8750	3Y	8/25/2015	1040	2.85					4.0423	3.7000	3.7000
FXTN 05-69	PIBD0515K697	4.6250	3.5Y	11/25/2015	1132	3.10					4.1625	3.8278	3.8166
FXTN 10-38	PIBD1015L384	10.1250	3.5Y	12/15/2015	1152	3.16					4.1886	3.8556	3.8419
FXTN 10-39	PIBD1016A393	9.2500	3.5Y	1/12/2016	1180	3.23					4.2252	3.8944	3.8774
FXTN 07-48	PIBD0716A488	7.0000	3.5Y	1/27/2016	1195	3.27	1.700000	4.2500	12:01:54 PM	4.2500	4.2448	3.9153	3.8964
RTB 05-10	PIID0516C107	6.0000	3.5Y	3/3/2016	1231	3.37	15.250000	4.3000	3:39:47 PM	4.1933	4.2918	3.9653	3.9420
FXTN 10-40	PIBD1016C407	7.5000	3.5Y	3/30/2016	1258	3.45					4.3271	4.0028	3.9762
FXTN 10-41	PIBD1016D416	7.0000	4Y	4/27/2016	1286	3.52					4.3637	4.0417	4.0117
FXTN 10-42	PIBD1016I420	9.1250	4Y	9/4/2016	1416	3.88	410.560000	4.1900	3:50:52 PM	4.2013	4.5335	4.2222	4.1764
RTB 07-01 *	PIID0716I018	7.0000	4Y	9/24/2016	1436	3.93	1.100000	4.3750	11:55:38 AM	4.3750	4.5596	4.2500	4.2018
FXTN 10-43	PIBD1016K436	6.2500	4.5Y	11/16/2016	1489	4.08					4.5881	4.2421	4.2103
FXTN 07-49	PIBD0717C493	7.0000	4.5Y	3/31/2017	1624	4.45					4.6606	4.2219	4.2319
FXTN 20-01	PIBD2017D011	14.3750	5Y	4/24/2017	1648	4.52					4.6735	4.2183	4.2357
FXTN 05-70	PIBD0517G705	4.6250	5Y	7/5/2017	1720	4.71	1,000.000000	4.2000	10:09:25 AM	4.2000	4.7121	4.2075	4.2473
RTB 07-02	PIID0717H026	6.6250	5Y	8/19/2017	1765	4.84	250.500000	4.4750	3:47:46 PM	4.4752	4.7363	4.2008	4.2545
FXTN 10-44 *	PIBD1017H447	7.7500	5Y	8/23/2017	1769	4.85					4.7385	4.2002	4.2551
FXTN 07-50	PIBD0717J502	5.3750	5.5Y	10/28/2017	1835	5.03					4.7421	4.2379	4.2873
FXTN 10-45	PIBD1018A451	5.8750	5.5Y	1/31/2018	1930	5.29	100.000000	4.3900	11:17:49 AM	4.3900	4.7473	4.2921	4.3337
FXTN 07-51	PIBD0718H511	5.0000	6Y	8/18/2018	2129	5.83	361.400000	4.3800	2:45:17 PM	4.4248	4.7582	4.4057	4.4308
FXTN 10-47	PIBD1018K478	8.8750	6.5Y	11/20/2018	2223	6.09					4.7633	4.4593	4.4766
FXTN 10-48	PIBD1019B485	7.8750	6.5Y	2/19/2019	2314	6.34					4.7683	4.5113	4.5210
FXTN 07-53	PIBD0719D531	5.0000	7Y	4/26/2019	2380	6.52					4.7719	4.5489	4.5532

**Interpolated Bonds**  
**October 18, 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 07-54	PIBD0719G547	4.7500	7Y	7/19/2019	2464	6.75	500.000000	4.6300	10:30:22 AM	4.6300	4.7765	4.5969	4.5942
FXTN 07-55 *	PIBD0719H555	4.7500	7Y	8/30/2019	2506	6.87	196.198000	4.6000	2:11:24 PM	4.5756	4.7788	4.6208	4.6147
FXTN 10-50	PIBD1020B508	7.7500	7.5Y	2/18/2020	2678	7.34					4.8390	4.6305	4.6253
RTB 10-01	PIID1020H015	7.2500	8Y	8/19/2020	2861	7.84					4.9030	4.6407	4.6365
FXTN 10-51	PIBD1020I510	6.1250	8Y	9/16/2020	2889	7.92					4.9128	4.6423	4.6382
FXTN 10-52	PIBD1020L525	5.8750	8.5Y	12/16/2020	2980	8.16	25.319000	4.7250	10:41:56 AM	4.6951	4.9446	4.6474	4.6438
RTB 10-02	PIID1021C027	7.3750	8.5Y	3/3/2021	3057	8.38	352.000000	4.6475	4:11:25 PM	4.6602	4.9715	4.6517	4.6485
FXTN 10-53	PIBD1021D531	6.5000	9Y	4/28/2021	3113	8.53					4.9911	4.6549	4.6520
RTB 10-03	PIID1021J039	5.7500	9.5Y	10/20/2021	3288	9.01	1,049.780000	4.7500	3:45:03 PM	4.7087	5.0523	4.6647	4.6627
FXTN 10-55	PIBD1021K551	5.7500	9.5Y	11/24/2021	3323	9.10	4.000000	4.7300	2:45:59 PM	4.7300	5.0645	4.6667	4.6649
FXTN 10-54	PIBD1022G545	6.3750	9.5Y	1/19/2022	3379	9.26	1,348.690000	4.6900	3:46:42 PM	4.6791	5.0841	4.6698	4.6683
FXTN 20-02	PIBD2022C021	15.0000	9.5Y	3/14/2022	3433	9.41					5.1030	4.6728	4.6717
FXTN 10-56	PIBD1022H562	4.8750	10Y	8/2/2022	3574	9.79					5.1523	4.6807	4.6803
FXTN 10-57	PIBD1022I570	4.7500	10Y	9/13/2022	3616	9.91	4,100.000000	4.6850	10:34:49 AM	4.6850	5.1670	4.6831	4.6829
FXTN 20-03 *	PIBD2022J033	12.7500	10Y	10/17/2022	3650	10.00					5.1788	4.6850	4.6850
FXTN 20-04	PIBD2023B048	13.0000	10.5Y	2/20/2023	3776	10.35					5.2027	4.7202	4.7211
FXTN 20-05	PIBD2023E054	11.8750	11Y	5/29/2023	3874	10.61					5.2212	4.7476	4.7491
FXTN 20-06	PIBD2023J068	11.3750	12Y	10/23/2023	4021	11.02					5.2491	4.7887	4.7912
FXTN 20-07	PIBD2024F075	12.3750	12Y	6/3/2024	4245	11.63					5.2915	4.8512	4.8553
FXTN 20-08	PIBD2024H086	12.8750	12Y	8/5/2024	4308	11.80					5.3034	4.8688	4.8734
FXTN 20-09	PIBD2024K091	13.7500	13Y	11/11/2024	4406	12.07					5.3219	4.8962	4.9014
FXTN 20-10	PIBD2025D103	12.1250	13Y	4/14/2025	4560	12.49					5.3511	4.9392	4.9455
FXTN 20-11	PIBD2025J116	12.1250	14Y	10/20/2025	4749	13.01					5.3869	4.9920	4.9996
FXTN 25-01	PIBD2525K015	18.2500	14Y	11/29/2025	4789	13.12					5.3944	5.0032	5.0111
FXTN 20-12	PIBD2026A122	10.2500	14Y	1/19/2026	4840	13.26	26.000000	5.0000	10:37:27 AM	5.0000	5.4041	5.0175	5.0257
RTB 15-01	PIID1526J019	6.2500	14Y	10/20/2026	5114	14.01	731.000000	5.2850	12:13:43 PM	5.2782	5.4560	5.0940	5.1041
FXTN 20-13	PIBD2026L139	8.0000	15Y	12/7/2026	5162	14.14					5.4651	5.1074	5.1178
RTB 15-02	PIID1527C023	5.3750	15Y	3/1/2027	5246	14.37	4,235.000000	5.3500	3:38:43 PM	5.3011	5.4810	5.1309	5.1419
FXTN 20-14	PIBD2027I140	8.6250	15Y	9/6/2027	5435	14.89					5.5167	5.1837	5.1960
FXTN 20-15	PIBD2028L151	9.5000	17Y	12/4/2028	5890	16.14					5.6029	5.3108	5.3262
FXTN 20-16	PIBD2030E166	8.7500	18Y	5/27/2030	6429	17.61					5.7049	5.4614	5.4805
FXTN 25-02	PIBD2530G029	12.5000	18Y	7/28/2030	6491	17.78					5.7166	5.4787	5.4983
FXTN 25-03	PIBD2531A032	11.2500	19Y	1/26/2031	6673	18.28					5.7511	5.5296	5.5504
FXTN 20-17	PIBD2031G171	8.0000	19Y	7/19/2031	6847	18.76	10,730.720046	5.6650	4:14:53 PM	5.6583	5.7840	5.5782	5.6002
FXTN 25-04	PIBD2531J042	9.3750	19Y	10/5/2031	6925	18.97					5.7988	5.6000	5.6225
FXTN 20-18	PIBD2032B183	5.8750	19Y	2/2/2032	7045	19.30	53.335000	5.7600	3:40:00 PM	5.8139	5.8215	5.6335	5.6569
RTB 20-01	PIID2032C014	5.8750	19Y	3/1/2032	7073	19.38	2,882.692400	5.7250	4:09:55 PM	5.7291	5.8268	5.6413	5.6649
FXTN 20-19 *	PIBD2032I195	5.7500	20Y	9/27/2032	7283	19.95	0.500000	5.8250	11:06:32 AM	5.8250	5.8665	5.7000	5.7250
FXTN 25-05	PIBD2532K057	8.5000	25Y	11/29/2032	7346	20.13					5.8769	5.7062	5.7310
FXTN 25-06	PIBD2534K062	9.2500	25Y	11/5/2034	8052	22.06					5.9929	5.7754	5.7980
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	8381	22.96					6.0469	5.8077	5.8292
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	8458	23.17	714.483000	5.9100	3:48:37 PM	5.8943	6.0596	5.8153	5.8365
FXTN 25-09	PIBD2536I097	7.6250	25Y	9/29/2036	8746	23.96					6.1069	5.8435	5.8638
FXTN 25-10 *	PIBD2537H103	5.7500	25Y	8/16/2037	9067	24.84					6.1596	5.8750	5.8943