

Interpolated Bonds
October 02, 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	14	0.04					2.7779	2.7176	2.7176
FXTN 07-41	PIBD0712K413	10.5000	2M	11/17/2012	45	0.12					1.1545	0.9964	0.9964
FXTN 07-42	PIBD0713A421	9.0000	3M	1/5/2013	94	0.26					0.9200	0.7597	0.7597
FXTN 03-19	PIBD0313A199	5.2500	3M	1/7/2013	96	0.26					0.9269	0.7662	0.7662
FXTN 07-43	PIBD0713C438	8.7500	5M	3/3/2013	151	0.41					1.1173	0.9449	0.9449
FXTN 05-66	PIBD0513C664	6.6250	5M	3/13/2013	161	0.44					1.1519	0.9773	0.9773
FXTN 10-31	PIBD1013C316	12.7500	6M	3/27/2013	175	0.48					1.2004	1.0228	1.0228
FXTN 10-32	PIBD1013E320	11.7500	8M	5/15/2013	224	0.61					1.3143	1.1158	1.1158
FXTN 07-44	PIBD0713F446	9.6250	9M	6/29/2013	269	0.74					1.4105	1.1911	1.1911
RTB 05-07	PIID0513G075	9.0000	10M	7/31/2013	301	0.82	304.180000	1.7500	11:20:05 AM	2.1937	1.4789	1.2446	1.2446
FXTN 10-33	PIBD1013J337	11.0000	1.5Y	10/9/2013	371	1.02					1.6364	1.3681	1.3715
FXTN 07-45	PIBD0713K457	7.1250	1.5Y	11/2/2013	395	1.08					1.7150	1.4302	1.4453
FXTN 05-67	PIBD0514A673	6.2500	1.5Y	1/27/2014	481	1.32					1.9966	1.6529	1.7097
FXTN 10-34	PIBD1014C341	12.3750	1.5Y	3/25/2014	538	1.47					2.1833	1.8004	1.8849
FXTN 10-35	PIBD1014G356	12.7500	2Y	7/15/2014	650	1.78					2.5501	2.0903	2.2292
RTB 05-08	PIID0514I080	6.2500	2Y	9/24/2014	721	1.98	288.400588	2.3500	3:53:00 PM	2.4782	2.7826	2.2741	2.4475
FXTN 07-46 *	PIBD0714J466	6.5000	2Y	10/4/2014	731	2.00					2.8154	2.3000	2.4782
SPTB 10-03	SPTB1014J037	12.2500	2.5Y	10/14/2014	741	2.03					2.8490	2.3308	2.4963
FXTN 10-36	PIBD1015B367	12.3750	2.5Y	2/24/2015	874	2.39					3.2960	2.7400	2.7370
FXTN 05-68	PIBD0515E685	6.3750	3Y	5/13/2015	952	2.61	76.700000	3.0500	3:57:07 PM	3.0500	3.5582	2.9800	2.8781
FXTN 07-47	PIBD0715E477	8.3750	3Y	5/22/2015	961	2.63					3.5884	3.0077	2.8944
FXTN 04-20	PIBD0415G203	4.8750	3Y	7/21/2015	1021	2.80					3.7901	3.1923	3.0029
RTB 05-09	PIID0515H097	5.8750	3Y	8/19/2015	1050	2.88	1.100000	4.2000	3:31:52 PM	4.2000	3.8875	3.2815	3.0554
FXTN 10-37 *	PIBD1015H370	11.8750	3Y	8/25/2015	1056	2.89					3.9077	3.3000	3.0663
FXTN 05-69	PIBD0515K697	4.6250	3.5Y	11/25/2015	1148	3.15					4.0596	3.5207	3.3247
FXTN 10-38	PIBD1015L384	10.1250	3.5Y	12/15/2015	1168	3.20					4.0926	3.5687	3.3808
FXTN 10-39	PIBD1016A393	9.2500	3.5Y	1/12/2016	1196	3.28					4.1389	3.6359	3.4595
FXTN 07-48	PIBD0716A488	7.0000	3.5Y	1/27/2016	1211	3.32	1.330500	4.0000	3:52:26 PM	4.0619	4.1636	3.6718	3.5016
RTB 05-10	PIID0516C107	6.0000	3.5Y	3/3/2016	1247	3.42	2.175000	4.0000	2:15:26 PM	4.2902	4.2231	3.7582	3.6027
FXTN 10-40	PIBD1016C407	7.5000	3.5Y	3/30/2016	1274	3.49					4.2676	3.8230	3.6786
FXTN 10-41	PIBD1016D416	7.0000	4Y	4/27/2016	1302	3.57					4.3139	3.8902	3.7572
FXTN 10-42	PIBD1016I420	9.1250	4Y	9/4/2016	1432	3.92	568.700000	4.1900	3:26:14 PM	4.1779	4.5285	4.2020	4.1223
RTB 07-01 *	PIID0716I018	7.0000	4Y	9/24/2016	1452	3.98	2.000000	4.3500	3:40:18 PM	4.3500	4.5615	4.2500	4.1785
FXTN 10-43	PIBD1016K436	6.2500	4.5Y	11/16/2016	1505	4.12					4.5925	4.2699	4.2098
FXTN 07-49	PIBD0717C493	7.0000	4.5Y	3/31/2017	1640	4.49	250.624000	4.6500	11:51:46 AM	4.3009	4.6712	4.3206	4.2894
FXTN 20-01	PIBD2017D011	14.3750	5Y	4/24/2017	1664	4.56					4.6852	4.3296	4.3036
FXTN 05-70	PIBD0517G705	4.6250	5Y	7/5/2017	1736	4.76					4.7272	4.3566	4.3461
RTB 07-02	PIID0717H026	6.6250	5Y	8/19/2017	1781	4.88					4.7534	4.3735	4.3726
FXTN 10-44 *	PIBD1017H447	7.7500	5Y	8/23/2017	1785	4.89					4.7558	4.3750	4.3750
FXTN 07-50	PIBD0717J502	5.3750	5.5Y	10/28/2017	1851	5.07					4.7685	4.3992	4.3992
FXTN 10-45	PIBD1018A451	5.8750	5.5Y	1/31/2018	1946	5.33	200.000000	4.4200	3:46:33 PM	4.4250	4.7868	4.4340	4.4340
FXTN 07-51	PIBD0718H511	5.0000	6Y	8/18/2018	2145	5.88	2,300.000000	4.4950	4:05:21 PM	4.4920	4.8251	4.5069	4.5069
FXTN 10-47	PIBD1018K478	8.8750	6.5Y	11/20/2018	2239	6.13					4.8432	4.5413	4.5413
FXTN 10-48	PIBD1019B485	7.8750	6.5Y	2/19/2019	2330	6.38	9.685000	4.9000	11:52:22 AM	4.6029	4.8607	4.5747	4.5747

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FXTN 07-53	PIBD0719D531	5.0000	7Y	4/26/2019	2396	6.56					4.8734	4.5988	4.5988
FXTN 07-54	PIBD0719G547	4.7500	7Y	7/19/2019	2480	6.79	39.000000	4.6150	11:30:48 AM	4.6150	4.8896	4.6296	4.6296
FXTN 07-55 *	PIBD0719H555	4.7500	7Y	8/30/2019	2522	6.91					4.8977	4.6450	4.6450
FXTN 10-50	PIBD1020B508	7.7500	7.5Y	2/18/2020	2694	7.38					4.9055	4.6613	4.6613
RTB 10-01	PIID1020H015	7.2500	8Y	8/19/2020	2877	7.88	7.996100	4.8000	3:20:38 PM	4.7987	4.9138	4.6786	4.6786
FXTN 10-51	PIBD1020I510	6.1250	8Y	9/16/2020	2905	7.96					4.9151	4.6812	4.6812
FXTN 10-52	PIBD1020L525	5.8750	8.5Y	12/16/2020	2996	8.21	1.821000	4.7250	3:40:54 PM	4.8482	4.9192	4.6898	4.6898
RTB 10-02	PIID1021C027	7.3750	8.5Y	3/3/2021	3073	8.42	0.375000	4.7500	11:44:35 AM	4.8163	4.9227	4.6971	4.6971
FXTN 10-53	PIBD1021D531	6.5000	9Y	4/28/2021	3129	8.57					4.9252	4.7024	4.7024
RTB 10-03	PIID1021J039	5.7500	9.5Y	10/20/2021	3304	9.05	32.750000	4.7000	11:31:56 AM	4.7000	4.9332	4.7190	4.7190
FXTN 10-55	PIBD1021K551	5.7500	9.5Y	11/24/2021	3339	9.15	4,120.322000	4.7240	2:23:58 PM	4.7243	4.9348	4.7223	4.7223
FXTN 10-54	PIBD1022G545	6.3750	9.5Y	1/19/2022	3395	9.30	96.300000	4.6750	2:45:41 PM	4.6740	4.9373	4.7276	4.7276
FXTN 20-02	PIBD2022C021	15.0000	9.5Y	3/14/2022	3449	9.45					4.9398	4.7327	4.7327
FXTN 10-56	PIBD1022H562	4.8750	10Y	8/2/2022	3590	9.84					4.9462	4.7460	4.7460
FXTN 10-57 *	PIBD1022I570	4.7500	10Y	9/13/2022	3632	9.95					4.9481	4.7500	4.7500
FXTN 20-03	PIBD2022J033	12.7500	10.5Y	10/17/2022	3666	10.04					4.9568	4.7595	4.7590
FXTN 20-04	PIBD2023B048	13.0000	10.5Y	2/20/2023	3792	10.39					4.9890	4.7947	4.7921
FXTN 20-05	PIBD2023E054	11.8750	11Y	5/29/2023	3890	10.66					5.0141	4.8221	4.8179
FXTN 20-06	PIBD2023J068	11.3750	12Y	10/23/2023	4037	11.06					5.0517	4.8632	4.8567
FXTN 20-07	PIBD2024F075	12.3750	12Y	6/3/2024	4261	11.67					5.1090	4.9258	4.9156
FXTN 20-08	PIBD2024H086	12.8750	12Y	8/5/2024	4324	11.85					5.1251	4.9434	4.9322
FXTN 20-09	PIBD2024K091	13.7500	13Y	11/11/2024	4422	12.12					5.1502	4.9708	4.9580
FXTN 20-10	PIBD2025D103	12.1250	13Y	4/14/2025	4576	12.54					5.1896	5.0139	4.9986
FXTN 20-11	PIBD2025J116	12.1250	14Y	10/20/2025	4765	13.05					5.2379	5.0667	5.0484
FXTN 25-01	PIBD2525K015	18.2500	14Y	11/29/2025	4805	13.16					5.2481	5.0779	5.0589
FXTN 20-12	PIBD2026A122	10.2500	14Y	1/19/2026	4856	13.30					5.2612	5.0921	5.0723
RTB 15-01	PIID1526J019	6.2500	15Y	10/20/2026	5130	14.05	2.530000	5.3450	3:41:28 PM	5.3794	5.3313	5.1687	5.1445
FXTN 20-13	PIBD2026L139	8.0000	15Y	12/7/2026	5178	14.19					5.3436	5.1821	5.1571
RTB 15-02	PIID1527C023	5.3750	15Y	3/1/2027	5262	14.42	19.000000	5.3497	3:50:18 PM	5.3525	5.3651	5.2056	5.1792
FXTN 20-14	PIBD2027I140	8.6250	15Y	9/6/2027	5451	14.93					5.4134	5.2584	5.2290
FXTN 20-15	PIBD2028L151	9.5000	17Y	12/4/2028	5906	16.18					5.5298	5.3856	5.3488
FXTN 20-16	PIBD2030E166	8.7500	18Y	5/27/2030	6445	17.66					5.6677	5.5363	5.4908
FXTN 25-02	PIBD2530G029	12.5000	18Y	7/28/2030	6507	17.83					5.6835	5.5536	5.5071
FXTN 25-03	PIBD2531A032	11.2500	19Y	1/26/2031	6689	18.33					5.7301	5.6045	5.5550
FXTN 20-17	PIBD2031G171	8.0000	19Y	7/19/2031	6863	18.80	3,734.096000	5.7425	4:08:51 PM	5.7248	5.7746	5.6531	5.6008
FXTN 25-04	PIBD2531J042	9.3750	19Y	10/5/2031	6941	19.02					5.7946	5.6749	5.6214
FXTN 20-18	PIBD2032B183	5.8750	19Y	2/2/2032	7061	19.35	56.500000	5.8150	3:20:36 PM	5.8155	5.8253	5.7085	5.6530
RTB 20-01	PIID2032C014	5.8750	19Y	3/1/2032	7089	19.42	283.789000	5.8400	3:54:13 PM	5.7804	5.8324	5.7163	5.6604
FXTN 20-19 *	PIBD2032I195	5.7500	20Y	9/27/2032	7299	20.00	116.668000	5.7150	3:51:20 PM	5.7157	5.8862	5.7750	5.7157
FXTN 25-05	PIBD2532K057	8.5000	25Y	11/29/2032	7362	20.17					5.8930	5.7776	5.7199
FXTN 25-06	PIBD2534K062	9.2500	25Y	11/5/2034	8068	22.10					5.9692	5.8069	5.7677
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	8397	23.01	2.000000	6.1000	10:26:45 AM	6.1000	6.0048	5.8205	5.7900
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	8474	23.22	78.728000	5.9500	11:49:20 AM	5.8639	6.0131	5.8237	5.7952
FXTN 25-09	PIBD2536I097	7.6250	25Y	9/29/2036	8762	24.01					6.0442	5.8356	5.8147

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FXTN 25-10 *	PIBD2537H103	5.7500	25Y	8/16/2037	9083	24.88	47.365000	5.7800	3:55:21 PM	5.7797	6.0788	5.8489	5.8364