

**Interpolated Bonds**  
**October 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 07-41	PIBD0712K413	10.5000	<1M	11/17/2012	19	0.05					2.4752	2.3975	2.3975
FXTN 07-42	PIBD0713A421	9.0000	2M	1/5/2013	68	0.19					1.0219	0.8629	0.8629
FXTN 03-19	PIBD0313A199	5.2500	2M	1/7/2013	70	0.19					1.0104	0.8512	0.8512
FXTN 07-43	PIBD0713C438	8.7500	4M	3/3/2013	125	0.34					0.9283	0.7750	0.7728
FXTN 05-66	PIBD0513C664	6.6250	5M	3/13/2013	135	0.37	50.000000	1.7500	9:48:26 AM	1.7500	0.9645	0.8150	0.8119
FXTN 10-31	PIBD1013C316	12.7500	5M	3/27/2013	149	0.41					1.0153	0.8710	0.8667
FXTN 10-32	PIBD1013E320	11.7500	7M	5/15/2013	198	0.54					1.1695	1.0358	1.0281
FXTN 07-44	PIBD0713F446	9.6250	8M	6/29/2013	243	0.67					1.2518	1.1079	1.0994
RTB 05-07	PIID0513G075	9.0000	9M	7/31/2013	275	0.75	88.354400	1.4000	3:51:46 PM	1.5518	1.3102	1.1591	1.1502
FXTN 10-33	PIBD1013J337	11.0000	1Y	10/9/2013	345	0.95					1.4540	1.2849	1.2737
FXTN 07-45	PIBD0713K457	7.1250	1.5Y	11/2/2013	369	1.01					1.5522	1.3702	1.3548
FXTN 05-67	PIBD0514A673	6.2500	1.5Y	1/27/2014	455	1.25					1.9039	1.6759	1.6457
FXTN 10-34	PIBD1014C341	12.3750	1.5Y	3/25/2014	512	1.40					2.1370	1.8785	1.8385
FXTN 10-35	PIBD1014G356	12.7500	2Y	7/15/2014	624	1.71					2.5951	2.2766	2.2172
RTB 05-08	PIID0514I080	6.2500	2Y	9/24/2014	695	1.90	0.200000	3.0000	3:20:03 PM	3.0000	2.8855	2.5289	2.4574
FXTN 07-46	PIBD0714J466	6.5000	2Y	10/4/2014	705	1.93					2.9264	2.5645	2.4912
SPTB 10-03 *	SPTB1014J037	12.2500	2Y	10/14/2014	715	1.96					2.9673	2.6000	2.5250
FXTN 10-36	PIBD1015B367	12.3750	2.5Y	2/24/2015	848	2.32	414.440000	3.0900	10:28:51 AM	3.1184	3.3920	3.0518	2.9922
FXTN 05-68	PIBD0515E685	6.3750	3Y	5/13/2015	926	2.54					3.6410	3.3167	3.2662
FXTN 07-47	PIBD0715E477	8.3750	3Y	5/22/2015	935	2.56	606.000000	3.8000	10:26:02 AM	3.7964	3.6697	3.3473	3.2978
FXTN 04-20	PIBD0415G203	4.8750	3Y	7/21/2015	995	2.73	150.000000	3.4750	11:03:45 AM	3.4750	3.8613	3.5511	3.5086
RTB 05-09	PIID0515H097	5.8750	3Y	8/19/2015	1024	2.81	1,051.500000	3.6000	4:00:54 PM	3.5588	3.9539	3.6496	3.6105
FXTN 10-37 *	PIBD1015H370	11.8750	3Y	8/25/2015	1030	2.82					3.9731	3.6700	3.6315
FXTN 05-69	PIBD0515K697	4.6250	3.5Y	11/25/2015	1122	3.07					4.1053	3.7925	3.7465
FXTN 10-38	PIBD1015L384	10.1250	3.5Y	12/15/2015	1142	3.13					4.1341	3.8192	3.7715
FXTN 10-39	PIBD1016A393	9.2500	3.5Y	1/12/2016	1170	3.21					4.1743	3.8565	3.8065
FXTN 07-48	PIBD0716A488	7.0000	3.5Y	1/27/2016	1185	3.25					4.1959	3.8765	3.8253
RTB 05-10	PIID0516C107	6.0000	3.5Y	3/3/2016	1221	3.35					4.2476	3.9244	3.8703
FXTN 10-40	PIBD1016C407	7.5000	3.5Y	3/30/2016	1248	3.42					4.2864	3.9604	3.9041
FXTN 10-41	PIBD1016D416	7.0000	3.5Y	4/27/2016	1276	3.50					4.3267	3.9977	3.9391
FXTN 10-42	PIBD1016I420	9.1250	4Y	9/4/2016	1406	3.85	220.000000	4.1250	3:34:50 PM	4.1193	4.5136	4.1709	4.1016
RTB 07-01 *	PIID0716I018	7.0000	4Y	9/24/2016	1426	3.91	7.160000	4.3500	2:31:12 PM	4.3500	4.5423	4.1975	4.1266
FXTN 10-43	PIBD1016K436	6.2500	4.5Y	11/16/2016	1479	4.05					4.5686	4.2012	4.1397
FXTN 07-49	PIBD0717C493	7.0000	4.5Y	3/31/2017	1614	4.42					4.6356	4.2105	4.1730
FXTN 20-01	PIBD2017D011	14.3750	4.5Y	4/24/2017	1638	4.49					4.6476	4.2121	4.1789
FXTN 05-70	PIBD0517G705	4.6250	5Y	7/5/2017	1710	4.68					4.6833	4.2171	4.1966
RTB 07-02	PIID0717H026	6.6250	5Y	8/19/2017	1755	4.81					4.7056	4.2202	4.2077
FXTN 10-44	PIBD1017H447	7.7500	5Y	8/23/2017	1759	4.82					4.7076	4.2205	4.2087
FXTN 07-50 *	PIBD0717J502	5.3750	5Y	10/28/2017	1825	5.00					4.7404	4.2250	4.2250
FXTN 10-45	PIBD1018A451	5.8750	5.5Y	1/31/2018	1920	5.26	68.000000	4.3500	11:23:58 AM	4.3757	4.7433	4.2728	4.2728
FXTN 07-51	PIBD0718H511	5.0000	6Y	8/18/2018	2119	5.81	213.280000	4.3800	11:47:18 AM	4.3957	4.7493	4.3731	4.3731
FXTN 10-47	PIBD1018K478	8.8750	6.5Y	11/20/2018	2213	6.06					4.7522	4.4204	4.4204
FXTN 10-48	PIBD1019B485	7.8750	6.5Y	2/19/2019	2304	6.31					4.7549	4.4662	4.4662
FXTN 07-53	PIBD0719D531	5.0000	6.5Y	4/26/2019	2370	6.49					4.7569	4.4995	4.4995

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FXTN 07-54	PIBD0719G547	4.7500	7Y	7/19/2019	2454	6.72	2,800.000000	4.5500	10:56:52 AM	4.5500	4.7595	4.5418	4.5418
FXTN 07-55 *	PIBD0719H555	4.7500	7Y	8/30/2019	2496	6.84	3,000.000000	4.5750	10:57:54 AM	4.5750	4.7608	4.5629	4.5629
FXTN 10-50	PIBD1020B508	7.7500	7.5Y	2/18/2020	2668	7.31					4.8193	4.5835	4.5832
RTB 10-01	PIID1020H015	7.2500	8Y	8/19/2020	2851	7.81					4.8816	4.6055	4.6047
FXTN 10-51	PIBD1020I510	6.1250	8Y	9/16/2020	2879	7.89					4.8911	4.6088	4.6080
FXTN 10-52	PIBD1020L525	5.8750	8.5Y	12/16/2020	2970	8.14	139.374000	4.6300	11:42:09 AM	4.6396	4.9220	4.6197	4.6187
RTB 10-02	PIID1021C027	7.3750	8.5Y	3/3/2021	3047	8.35	7,801.600000	4.6740	2:20:53 PM	4.6745	4.9482	4.6289	4.6277
FXTN 10-53	PIBD1021D531	6.5000	8.5Y	4/28/2021	3103	8.50	8,800.000000	4.6740	2:21:32 PM	4.6745	4.9673	4.6357	4.6343
RTB 10-03	PIID1021J039	5.7500	9Y	10/20/2021	3278	8.98	16.200000	4.7000	2:07:52 PM	4.6976	5.0268	4.6566	4.6549
FXTN 10-55	PIBD1021K551	5.7500	9.5Y	11/24/2021	3313	9.08	190.000000	4.6850	2:07:09 PM	4.6868	5.0387	4.6608	4.6590
FXTN 10-54	PIBD1022G545	6.3750	9.5Y	1/19/2022	3369	9.23	34.015000	4.6250	4:12:55 PM	4.6324	5.0578	4.6675	4.6656
FXTN 20-02	PIBD2022C021	15.0000	9.5Y	3/14/2022	3423	9.38	40.000000	4.7000	9:54:48 AM	4.7000	5.0762	4.6740	4.6720
FXTN 10-56	PIBD1022H562	4.8750	10Y	8/2/2022	3564	9.76					5.1241	4.6909	4.6886
FXTN 10-57	PIBD1022I570	4.7500	10Y	9/13/2022	3606	9.88					5.1384	4.6959	4.6935
FXTN 20-03 *	PIBD2022J033	12.7500	10Y	10/17/2022	3640	9.97					5.1500	4.7000	4.6975
FXTN 20-04	PIBD2023B048	13.0000	10.5Y	2/20/2023	3766	10.32					5.1753	4.7350	4.7326
FXTN 20-05	PIBD2023E054	11.8750	11Y	5/29/2023	3864	10.59					5.1951	4.7623	4.7599
FXTN 20-06	PIBD2023J068	11.3750	11Y	10/23/2023	4011	10.99					5.2246	4.8031	4.8009
FXTN 20-07	PIBD2024F075	12.3750	12Y	6/3/2024	4235	11.60					5.2697	4.8654	4.8633
FXTN 20-08	PIBD2024H086	12.8750	12Y	8/5/2024	4298	11.78					5.2824	4.8829	4.8808
FXTN 20-09	PIBD2024K091	13.7500	13Y	11/11/2024	4396	12.04					5.3021	4.9101	4.9081
FXTN 20-10	PIBD2025D103	12.1250	13Y	4/14/2025	4550	12.47					5.3330	4.9529	4.9510
FXTN 20-11	PIBD2025J116	12.1250	13Y	10/20/2025	4739	12.98					5.3711	5.0054	5.0037
FXTN 25-01	PIBD2525K015	18.2500	14Y	11/29/2025	4779	13.09					5.3791	5.0166	5.0148
FXTN 20-12	PIBD2026A122	10.2500	14Y	1/19/2026	4830	13.23					5.3894	5.0307	5.0291
RTB 15-01	PIID1526J019	6.2500	14Y	10/20/2026	5104	13.98	278.000000	5.3250	3:06:56 PM	5.2808	5.4445	5.1069	5.1054
FXTN 20-13	PIBD2026L139	8.0000	15Y	12/7/2026	5152	14.12					5.4541	5.1202	5.1188
RTB 15-02	PIID1527C023	5.3750	15Y	3/1/2027	5236	14.35	300.600000	5.3750	3:23:47 PM	5.2752	5.4710	5.1436	5.1422
FXTN 20-14	PIBD2027I140	8.6250	15Y	9/6/2027	5425	14.86					5.5090	5.1961	5.1948
FXTN 20-15	PIBD2028L151	9.5000	17Y	12/4/2028	5880	16.11					5.6006	5.3226	5.3216
FXTN 20-16	PIBD2030E166	8.7500	18Y	5/27/2030	6419	17.59	900.000000	5.7000	10:28:31 AM	5.7000	5.7090	5.4724	5.4718
FXTN 25-02	PIBD2530G029	12.5000	18Y	7/28/2030	6481	17.76					5.7215	5.4896	5.4891
FXTN 25-03	PIBD2531A032	11.2500	19Y	1/26/2031	6663	18.25					5.7581	5.5402	5.5398
FXTN 20-17	PIBD2031G171	8.0000	19Y	7/19/2031	6837	18.73	710.700000	5.6450	3:54:38 PM	5.6414	5.7931	5.5885	5.5882
FXTN 25-04	PIBD2531J042	9.3750	19Y	10/5/2031	6915	18.95					5.8088	5.6102	5.6100
FXTN 20-18	PIBD2032B183	5.8750	19Y	2/2/2032	7035	19.27	1,053.800000	5.7250	11:15:57 AM	5.7193	5.8329	5.6436	5.6434
RTB 20-01	PIID2032C014	5.8750	19Y	3/1/2032	7063	19.35	5,936.828000	5.7000	3:43:16 PM	5.6865	5.8385	5.6514	5.6512
FXTN 20-19 *	PIBD2032I195	5.7500	20Y	9/27/2032	7273	19.93	2,005.000000	5.7100	10:51:33 AM	5.7097	5.8808	5.7097	5.7097
FXTN 25-05	PIBD2532K057	8.5000	25Y	11/29/2032	7336	20.10					5.8862	5.7161	5.7161
FXTN 25-06	PIBD2534K062	9.2500	25Y	11/5/2034	8042	22.03					5.9475	5.7876	5.7880
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	8371	22.93					5.9760	5.8209	5.8215
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	8448	23.15	805.000000	5.8050	3:54:45 PM	5.8056	5.9827	5.8287	5.8293
FXTN 25-09	PIBD2536I097	7.6250	25Y	9/29/2036	8736	23.93					6.0077	5.8578	5.8586
FXTN 25-10	PIBD2537H103	5.7500	25Y	8/16/2037	9057	24.81	4.115000	5.7500	10:28:03 AM	5.7500	6.0355	5.8903	5.8913

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RTB 25-01 *	PIID2537J015	6.1250	25Y	10/24/2037	9126	25.00	8,870.228000	5.9050	4:14:07 PM	5.9068	6.0415	5.8973	5.8983