

Interpolated Bonds
October 05, 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	9	0.02					3.2779	3.2477	3.2477
FXTN 07-41	PIBD0712K413	10.5000	1M	11/17/2012	40	0.11					1.4487	1.3012	1.3012
FXTN 07-42	PIBD0713A421	9.0000	3M	1/5/2013	89	0.24					1.0326	0.8617	0.8617
FXTN 03-19	PIBD0313A199	5.2500	3M	1/7/2013	91	0.25					1.0245	0.8534	0.8534
FXTN 07-43	PIBD0713C438	8.7500	5M	3/3/2013	146	0.40					1.1207	0.9613	0.9613
FXTN 05-66	PIBD0513C664	6.6250	5M	3/13/2013	156	0.43					1.1404	0.9832	0.9832
FXTN 10-31	PIBD1013C316	12.7500	5M	3/27/2013	170	0.47					1.1679	1.0139	1.0139
FXTN 10-32	PIBD1013E320	11.7500	7M	5/15/2013	219	0.60					1.2713	1.1167	1.1167
FXTN 07-44	PIBD0713F446	9.6250	9M	6/29/2013	264	0.72					1.3710	1.2077	1.2077
RTB 05-07	PIID0513G075	9.0000	10M	7/31/2013	296	0.81	1.000000	1.5000	10:00:38 AM	1.5000	1.4419	1.2725	1.2725
FXTN 10-33	PIBD1013J337	11.0000	1Y	10/9/2013	366	1.00					1.6069	1.4200	1.4191
FXTN 07-45	PIBD0713K457	7.1250	1.5Y	11/2/2013	390	1.07					1.6939	1.4887	1.4845
FXTN 05-67	PIBD0514A673	6.2500	1.5Y	1/27/2014	476	1.30	178.000000	1.8500	2:53:30 PM	1.8500	2.0055	1.7347	1.7188
FXTN 10-34	PIBD1014C341	12.3750	1.5Y	3/25/2014	533	1.46					2.2121	1.8978	1.8741
FXTN 10-35	PIBD1014G356	12.7500	2Y	7/15/2014	645	1.77					2.6180	2.2183	2.1793
RTB 05-08	PIID0514I080	6.2500	2Y	9/24/2014	716	1.96	8.979200	2.9500	3:09:32 PM	3.0935	2.8753	2.4214	2.3728
FXTN 07-46 *	PIBD0714J466	6.5000	2Y	10/4/2014	726	1.99					2.9115	2.4500	2.4000
SPTB 10-03	SPTB1014J037	12.2500	2.5Y	10/14/2014	736	2.02					2.9413	2.4746	2.4254
FXTN 10-36	PIBD1015B367	12.3750	2.5Y	2/24/2015	869	2.38					3.3372	2.8020	2.7630
FXTN 05-68	PIBD0515E685	6.3750	3Y	5/13/2015	947	2.59					3.5693	2.9940	2.9610
FXTN 07-47	PIBD0715E477	8.3750	3Y	5/22/2015	956	2.62					3.5961	3.0162	2.9838
FXTN 04-20	PIBD0415G203	4.8750	3Y	7/21/2015	1016	2.78					3.7747	3.1638	3.1362
RTB 05-09	PIID0515H097	5.8750	3Y	8/19/2015	1045	2.86	16.325000	4.2000	2:54:13 PM	4.1998	3.8610	3.2352	3.2098
FXTN 10-37 *	PIBD1015H370	11.8750	3Y	8/25/2015	1051	2.88					3.8788	3.2500	3.2250
FXTN 05-69	PIBD0515K697	4.6250	3.5Y	11/25/2015	1143	3.13	90.000000	3.4350	10:47:50 AM	3.4350	4.0419	3.4765	3.4550
FXTN 10-38	PIBD1015L384	10.1250	3.5Y	12/15/2015	1163	3.19					4.0774	3.5258	3.5050
FXTN 10-39	PIBD1016A393	9.2500	3.5Y	1/12/2016	1191	3.26					4.1270	3.5947	3.5750
FXTN 07-48	PIBD0716A488	7.0000	3.5Y	1/27/2016	1206	3.30					4.1536	3.6316	3.6125
RTB 05-10	PIID0516C107	6.0000	3.5Y	3/3/2016	1242	3.40	3.530000	4.2500	3:10:04 PM	4.2253	4.2174	3.7203	3.7025
FXTN 10-40	PIBD1016C407	7.5000	3.5Y	3/30/2016	1269	3.48					4.2653	3.7867	3.7700
FXTN 10-41	PIBD1016D416	7.0000	4Y	4/27/2016	1297	3.55					4.3149	3.8557	3.8400
FXTN 10-42	PIBD1016I420	9.1250	4Y	9/4/2016	1427	3.91	14.000000	4.2450	11:36:35 AM	4.2475	4.5453	4.1758	4.1650
RTB 07-01 *	PIID0716I018	7.0000	4Y	9/24/2016	1447	3.96					4.5808	4.2250	4.2150
FXTN 10-43	PIBD1016K436	6.2500	4.5Y	11/16/2016	1500	4.11					4.6169	4.2370	4.2276
FXTN 07-49	PIBD0717C493	7.0000	4.5Y	3/31/2017	1635	4.48					4.7089	4.2677	4.2598
FXTN 20-01	PIBD2017D011	14.3750	5Y	4/24/2017	1659	4.55	3.180000	4.1750	11:44:47 AM	4.1750	4.7252	4.2732	4.2655
FXTN 05-70	PIBD0517G705	4.6250	5Y	7/5/2017	1731	4.74					4.7743	4.2896	4.2827
RTB 07-02	PIID0717H026	6.6250	5Y	8/19/2017	1776	4.87	60.000000	4.3000	10:56:56 AM	4.3007	4.8050	4.2998	4.2934
FXTN 10-44 *	PIBD1017H447	7.7500	5Y	8/23/2017	1780	4.88					4.8077	4.3007	4.2944
FXTN 07-50	PIBD0717J502	5.3750	5.5Y	10/28/2017	1846	5.06					4.8117	4.3342	4.3258
FXTN 10-45	PIBD1018A451	5.8750	5.5Y	1/31/2018	1941	5.32	200.000000	4.4700	10:06:41 AM	4.4600	4.8174	4.3825	4.3710
FXTN 07-51	PIBD0718H511	5.0000	6Y	8/18/2018	2140	5.86	2,620.000000	4.5000	11:56:14 AM	4.4978	4.8293	4.4835	4.4656
FXTN 10-47	PIBD1018K478	8.8750	6.5Y	11/20/2018	2234	6.12					4.8349	4.5313	4.5104
FXTN 10-48	PIBD1019B485	7.8750	6.5Y	2/19/2019	2325	6.37					4.8404	4.5775	4.5537

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FXTN 07-53	PIBD0719D531	5.0000	7Y	4/26/2019	2391	6.55					4.8444	4.6110	4.5851
FXTN 07-54	PIBD0719G547	4.7500	7Y	7/19/2019	2475	6.78					4.8494	4.6537	4.6250
FXTN 07-55 *	PIBD0719H555	4.7500	7Y	8/30/2019	2517	6.90					4.8519	4.6750	4.6450
FXTN 10-50	PIBD1020B508	7.7500	7.5Y	2/18/2020	2689	7.37	1.866000	4.7400	11:55:31 AM	4.7400	4.8632	4.6820	4.6566
RTB 10-01	PIID1020H015	7.2500	8Y	8/19/2020	2872	7.87	8.000000	4.8000	11:38:18 AM	4.8000	4.8753	4.6894	4.6690
FXTN 10-51	PIBD1020I510	6.1250	8Y	9/16/2020	2900	7.95					4.8771	4.6905	4.6709
FXTN 10-52	PIBD1020L525	5.8750	8.5Y	12/16/2020	2991	8.19	2.450000	4.7500	11:55:50 AM	4.7500	4.8831	4.6942	4.6770
RTB 10-02	PIID1021C027	7.3750	8.5Y	3/3/2021	3068	8.41	2.600000	4.8000	10:09:35 AM	4.7807	4.8882	4.6973	4.6822
FXTN 10-53	PIBD1021D531	6.5000	9Y	4/28/2021	3124	8.56					4.8919	4.6996	4.6860
RTB 10-03	PIID1021J039	5.7500	9.5Y	10/20/2021	3299	9.04					4.9034	4.7067	4.6978
FXTN 10-55	PIBD1021K551	5.7500	9.5Y	11/24/2021	3334	9.13	15.000000	4.7450	11:10:10 AM	4.7450	4.9057	4.7081	4.7002
FXTN 10-54	PIBD1022G545	6.3750	9.5Y	1/19/2022	3390	9.29	223.000000	4.7500	3:48:26 PM	4.7360	4.9094	4.7104	4.7040
FXTN 20-02	PIBD2022C021	15.0000	9.5Y	3/14/2022	3444	9.44					4.9130	4.7126	4.7076
FXTN 10-56	PIBD1022H562	4.8750	10Y	8/2/2022	3585	9.82	132.650000	4.7200	8:55:22 AM	4.7200	4.9222	4.7183	4.7172
FXTN 10-57 *	PIBD1022I570	4.7500	10Y	9/13/2022	3627	9.94					4.9250	4.7200	4.7200
FXTN 20-03	PIBD2022J033	12.7500	10.5Y	10/17/2022	3661	10.03					4.9341	4.7296	4.7296
FXTN 20-04	PIBD2023B048	13.0000	10.5Y	2/20/2023	3787	10.38					4.9678	4.7652	4.7654
FXTN 20-05	PIBD2023E054	11.8750	11Y	5/29/2023	3885	10.64					4.9940	4.7928	4.7932
FXTN 20-06	PIBD2023J068	11.3750	12Y	10/23/2023	4032	11.05					5.0334	4.8343	4.8349
FXTN 20-07	PIBD2024F075	12.3750	12Y	6/3/2024	4256	11.66					5.0933	4.8975	4.8984
FXTN 20-08	PIBD2024H086	12.8750	12Y	8/5/2024	4319	11.83					5.1102	4.9153	4.9163
FXTN 20-09	PIBD2024K091	13.7500	13Y	11/11/2024	4417	12.10					5.1364	4.9430	4.9441
FXTN 20-10	PIBD2025D103	12.1250	13Y	4/14/2025	4571	12.52					5.1776	4.9864	4.9877
FXTN 20-11	PIBD2025J116	12.1250	14Y	10/20/2025	4760	13.04					5.2281	5.0398	5.0413
FXTN 25-01	PIBD2525K015	18.2500	14Y	11/29/2025	4800	13.15					5.2389	5.0511	5.0527
FXTN 20-12	PIBD2026A122	10.2500	14Y	1/19/2026	4851	13.29					5.2525	5.0655	5.0671
RTB 15-01	PIID1526J019	6.2500	15Y	10/20/2026	5125	14.04	18.275000	5.3850	3:03:31 PM	5.4005	5.3258	5.1428	5.1448
FXTN 20-13	PIBD2026L139	8.0000	15Y	12/7/2026	5173	14.17					5.3387	5.1564	5.1585
RTB 15-02	PIID1527C023	5.3750	15Y	3/1/2027	5257	14.40	179.950000	5.2500	9:02:20 AM	5.2917	5.3611	5.1801	5.1823
FXTN 20-14	PIBD2027I140	8.6250	15Y	9/6/2027	5446	14.92					5.4117	5.2334	5.2359
FXTN 20-15	PIBD2028L151	9.5000	17Y	12/4/2028	5901	16.17					5.5334	5.3618	5.3649
FXTN 20-16	PIBD2030E166	8.7500	18Y	5/27/2030	6440	17.64					5.6777	5.5140	5.5178
FXTN 25-02	PIBD2530G029	12.5000	18Y	7/28/2030	6502	17.81					5.6942	5.5315	5.5354
FXTN 25-03	PIBD2531A032	11.2500	19Y	1/26/2031	6684	18.31					5.7429	5.5828	5.5870
FXTN 20-17	PIBD2031G171	8.0000	19Y	7/19/2031	6858	18.79	2,517.700000	5.7800	3:50:06 PM	5.7610	5.7895	5.6319	5.6363
FXTN 25-04	PIBD2531J042	9.3750	19Y	10/5/2031	6936	19.00					5.8104	5.6540	5.6585
FXTN 20-18	PIBD2032B183	5.8750	19Y	2/2/2032	7056	19.33	2.000000	5.8350	2:27:57 PM	5.8550	5.8425	5.6878	5.6925
RTB 20-01	PIID2032C014	5.8750	19Y	3/1/2032	7084	19.41	3,034.230000	5.8450	3:42:55 PM	5.8250	5.8500	5.6957	5.7004
FXTN 20-19 *	PIBD2032I195	5.7500	20Y	9/27/2032	7294	19.98					5.9062	5.7550	5.7600
FXTN 25-05	PIBD2532K057	8.5000	25Y	11/29/2032	7357	20.16					5.9180	5.7654	5.7625
FXTN 25-06	PIBD2534K062	9.2500	25Y	11/5/2034	8063	22.09					6.0502	5.8822	5.7904
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	8392	22.99	2.400000	6.1000	10:09:13 AM	6.1000	6.1119	5.9366	5.8035
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	8469	23.20	26.070000	5.9950	3:45:28 PM	5.8311	6.1263	5.9493	5.8065
FXTN 25-09	PIBD2536I097	7.6250	25Y	9/29/2036	8757	23.99					6.1802	5.9969	5.8179

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FXTN 25-10 *	PIBD2537H103	5.7500	25Y	8/16/2037	9078	24.87	21.900000	5.8025	3:05:24 PM	5.8005	6.2404	6.0500	5.8306