

Interpolated Bonds
November 12, 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	4	0.01					3.3025	3.2879	3.2814
FXTN 07-42	PIBD0713A421	9.0000	2M	1/5/2013	53	0.15					1.0298	0.8563	0.7746
FXTN 03-19	PIBD0313A199	5.2500	2M	1/7/2013	55	0.15					1.0103	0.8365	0.7540
FXTN 07-43	PIBD0713C438	8.7500	4M	3/3/2013	110	0.30					0.6156	0.4360	0.3165
FXTN 05-66	PIBD0513C664	6.6250	4M	3/13/2013	120	0.33					0.6473	0.4688	0.3315
FXTN 10-31	PIBD1013C316	12.7500	5M	3/27/2013	134	0.37					0.6917	0.5146	0.3525
FXTN 10-32	PIBD1013E320	11.7500	6M	5/15/2013	183	0.50					0.8469	0.6750	0.4261
FXTN 07-44	PIBD0713F446	9.6250	8M	6/29/2013	228	0.62					0.9075	0.7353	0.5263
RTB 05-07	PIID0513G075	9.0000	9M	7/31/2013	260	0.71					0.9506	0.7781	0.5976
FXTN 10-33	PIBD1013J337	11.0000	11M	10/9/2013	330	0.90					1.0448	0.8719	0.7534
FXTN 07-45	PIBD0713K457	7.1250	1Y	11/2/2013	354	0.97					1.0900	0.9142	0.8150
FXTN 05-67	PIBD0514A673	6.2500	1.5Y	1/27/2014	440	1.21	1,800.000000	1.7500	3:00:59 PM	1.7166	1.5738	1.3208	1.2400
FXTN 10-34	PIBD1014C341	12.3750	1.5Y	3/25/2014	497	1.36					1.8945	1.5903	1.5217
FXTN 10-35	PIBD1014G356	12.7500	2Y	7/15/2014	609	1.67					2.5246	2.1198	2.0753
RTB 05-08	PIID0514I080	6.2500	2Y	9/24/2014	680	1.86	3.000000	3.0000	9:44:00 AM	3.0000	2.9240	2.4554	2.4262
FXTN 07-46	PIBD0714J466	6.5000	2Y	10/4/2014	690	1.89					2.9803	2.5027	2.4756
SPTB 10-03 *	SPTB1014J037	12.2500	2Y	10/14/2014	700	1.92					3.0365	2.5500	2.5250
FXTN 10-36	PIBD1015B367	12.3750	2.5Y	2/24/2015	833	2.28					3.4035	2.9511	2.9367
FXTN 05-68	PIBD0515E685	6.3750	2.5Y	5/13/2015	911	2.50					3.6188	3.1863	3.1781
FXTN 07-47	PIBD0715E477	8.3750	3Y	5/22/2015	920	2.52					3.6436	3.2135	3.2060
FXTN 04-20	PIBD0415G203	4.8750	3Y	7/21/2015	980	2.68					3.8092	3.3944	3.3917
RTB 05-09	PIID0515H097	5.8750	3Y	8/19/2015	1009	2.76					3.8892	3.4819	3.4814
FXTN 10-37 *	PIBD1015H370	11.8750	3Y	8/25/2015	1015	2.78					3.9058	3.5000	3.5000
FXTN 05-69	PIBD0515K697	4.6250	3.5Y	11/25/2015	1107	3.03					4.0233	3.6162	3.5930
FXTN 10-38	PIBD1015L384	10.1250	3.5Y	12/15/2015	1127	3.09					4.0488	3.6414	3.6132
FXTN 10-39	PIBD1016A393	9.2500	3.5Y	1/12/2016	1155	3.16					4.0846	3.6768	3.6415
FXTN 07-48	PIBD0716A488	7.0000	3.5Y	1/27/2016	1170	3.21					4.1037	3.6957	3.6567
RTB 05-10	PIID0516C107	6.0000	3.5Y	3/3/2016	1206	3.30					4.1497	3.7412	3.6931
FXTN 10-40	PIBD1016C407	7.5000	3.5Y	3/30/2016	1233	3.38					4.1842	3.7753	3.7204
FXTN 10-41	PIBD1016D416	7.0000	3.5Y	4/27/2016	1261	3.45					4.2200	3.8106	3.7487
FXTN 10-42	PIBD1016I420	9.1250	4Y	9/4/2016	1391	3.81	5,000.000000	3.9000	4:06:19 PM	3.9000	4.3860	3.9747	3.8801
RTB 07-01 *	PIID0716I018	7.0000	4Y	9/24/2016	1411	3.87	5.000000	4.2500	9:43:53 AM	4.2500	4.4115	4.0000	3.9003
FXTN 10-43	PIBD1016K436	6.2500	4.5Y	11/16/2016	1464	4.01					4.3854	3.9993	3.9129
FXTN 07-49	PIBD0717C493	7.0000	4.5Y	3/31/2017	1599	4.38	5.200000	4.5500	11:56:20 AM	4.5500	4.3189	3.9976	3.9450
FXTN 20-01	PIBD2017D011	14.3750	4.5Y	4/24/2017	1623	4.45					4.3071	3.9973	3.9507
FXTN 05-70	PIBD0517G705	4.6250	5Y	7/5/2017	1695	4.64	352.000000	3.9750	3:47:39 PM	3.9903	4.2717	3.9964	3.9677
RTB 07-02	PIID0717H026	6.6250	5Y	8/19/2017	1740	4.77					4.2495	3.9959	3.9784
FXTN 10-44	PIBD1017H447	7.7500	5Y	8/23/2017	1744	4.78					4.2475	3.9958	3.9794
FXTN 07-50	PIBD0717J502	5.3750	5Y	10/28/2017	1810	4.96					4.2150	3.9950	3.9950
FXTN 05-71 *	PIBD0517K719	4.1250	5Y	11/8/2017	1821	4.99	2,916.980000	4.0000	3:17:04 PM	3.9985	4.2096	3.9948	3.9976
FXTN 10-45	PIBD1018A451	5.8750	5.5Y	1/31/2018	1905	5.22	700.000000	4.0900	3:47:03 PM	4.0789	4.2710	4.0591	4.0616
FXTN 07-51	PIBD0718H511	5.0000	6Y	8/18/2018	2104	5.76	1,250.460000	4.0750	3:48:14 PM	4.1740	4.4166	4.2114	4.2130
FXTN 10-47	PIBD1018K478	8.8750	6.5Y	11/20/2018	2198	6.02					4.4853	4.2834	4.2846
FXTN 10-48	PIBD1019B485	7.8750	6.5Y	2/19/2019	2289	6.27					4.5519	4.3530	4.3539

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FXTN 07-53	PIBD0719D531	5.0000	6.5Y	4/26/2019	2355	6.45					4.6002	4.4036	4.4041
FXTN 07-54	PIBD0719G547	4.7500	7Y	7/19/2019	2439	6.68					4.6616	4.4679	4.4680
FXTN 07-55 *	PIBD0719H555	4.7500	7Y	8/30/2019	2481	6.80					4.6923	4.5000	4.5000
FXTN 10-50	PIBD1020B508	7.7500	7.5Y	2/18/2020	2653	7.27					4.7501	4.5226	4.5226
RTB 10-01	PIID1020H015	7.2500	8Y	8/19/2020	2836	7.77					4.8117	4.5465	4.5465
FXTN 10-51	PIBD1020I510	6.1250	8Y	9/16/2020	2864	7.85					4.8211	4.5502	4.5502
FXTN 10-52	PIBD1020L525	5.8750	8.5Y	12/16/2020	2955	8.10					4.8517	4.5622	4.5622
RTB 10-02	PIID1021C027	7.3750	8.5Y	3/3/2021	3032	8.31	4.000000	4.6250	3:15:00 PM	4.6812	4.8776	4.5722	4.5722
FXTN 10-53	PIBD1021D531	6.5000	8.5Y	4/28/2021	3088	8.46					4.8964	4.5796	4.5796
RTB 10-03	PIID1021J039	5.7500	9Y	10/20/2021	3263	8.94					4.9552	4.6025	4.6025
FXTN 10-55	PIBD1021K551	5.7500	9.5Y	11/24/2021	3298	9.04	1.300000	4.6000	2:41:41 PM	4.6000	4.9670	4.6071	4.6071
FXTN 10-54	PIBD1022G545	6.3750	9.5Y	1/19/2022	3354	9.19	46.000000	4.5750	10:59:41 AM	4.5783	4.9858	4.6145	4.6145
FXTN 20-02	PIBD2022C021	15.0000	9.5Y	3/14/2022	3408	9.34					5.0040	4.6215	4.6215
FXTN 10-56	PIBD1022H562	4.8750	10Y	8/2/2022	3549	9.72					5.0514	4.6400	4.6400
FXTN 10-57	PIBD1022I570	4.7500	10Y	9/13/2022	3591	9.84	550.000000	4.6500	10:11:17 AM	4.6500	5.0655	4.6455	4.6455
FXTN 20-03 *	PIBD2022J033	12.7500	10Y	10/17/2022	3625	9.93					5.0769	4.6500	4.6500
FXTN 20-04	PIBD2023B048	13.0000	10.5Y	2/20/2023	3751	10.28					5.1036	4.6850	4.6850
FXTN 20-05	PIBD2023E054	11.8750	11Y	5/29/2023	3849	10.55					5.1244	4.7123	4.7123
FXTN 20-06	PIBD2023J068	11.3750	11Y	10/23/2023	3996	10.95					5.1555	4.7531	4.7531
FXTN 20-07	PIBD2024F075	12.3750	12Y	6/3/2024	4220	11.56					5.2029	4.8154	4.8154
FXTN 20-08	PIBD2024H086	12.8750	12Y	8/5/2024	4283	11.73					5.2162	4.8329	4.8329
FXTN 20-09	PIBD2024K091	13.7500	12Y	11/11/2024	4381	12.00	150.000000	5.0000	2:40:08 PM	5.0000	5.2370	4.8602	4.8602
FXTN 20-10	PIBD2025D103	12.1250	13Y	4/14/2025	4535	12.42					5.2696	4.9030	4.9030
FXTN 20-11	PIBD2025J116	12.1250	13Y	10/20/2025	4724	12.94					5.3096	4.9555	4.9555
FXTN 25-01	PIBD2525K015	18.2500	14Y	11/29/2025	4764	13.05					5.3181	4.9666	4.9666
FXTN 20-12	PIBD2026A122	10.2500	14Y	1/19/2026	4815	13.19	21.000000	5.2250	10:51:07 AM	5.2250	5.3289	4.9808	4.9808
RTB 15-01	PIID1526J019	6.2500	14Y	10/20/2026	5089	13.94	2.000000	5.2750	3:23:59 PM	5.2750	5.3869	5.0570	5.0570
FXTN 20-13	PIBD2026L139	8.0000	15Y	12/7/2026	5137	14.07					5.3971	5.0703	5.0703
RTB 15-02	PIID1527C023	5.3750	15Y	3/1/2027	5221	14.30	51.925000	5.2275	11:57:15 AM	5.2154	5.4149	5.0937	5.0937
FXTN 20-14	PIBD2027I140	8.6250	15Y	9/6/2027	5410	14.82					5.4549	5.1462	5.1462
FXTN 20-15	PIBD2028L151	9.5000	17Y	12/4/2028	5865	16.07					5.5512	5.2727	5.2727
FXTN 20-16	PIBD2030E166	8.7500	18Y	5/27/2030	6404	17.55					5.6653	5.4225	5.4225
FXTN 25-02	PIBD2530G029	12.5000	18Y	7/28/2030	6466	17.72					5.6785	5.4397	5.4397
FXTN 25-03	PIBD2531A032	11.2500	19Y	1/26/2031	6648	18.21					5.7170	5.4903	5.4903
FXTN 20-17	PIBD2031G171	8.0000	19Y	7/19/2031	6822	18.69	10,896.000000	5.5775	4:12:31 PM	5.5827	5.7538	5.5387	5.5387
FXTN 25-04	PIBD2531J042	9.3750	19Y	10/5/2031	6900	18.90					5.7704	5.5604	5.5604
FXTN 20-18	PIBD2032B183	5.8750	19Y	2/2/2032	7020	19.23	0.200000	5.7500	2:54:07 PM	5.7500	5.7958	5.5937	5.5937
RTB 20-01	PIID2032C014	5.8750	19Y	3/1/2032	7048	19.31	1,014.945000	5.6350	4:11:24 PM	5.6438	5.8017	5.6015	5.6015
FXTN 20-19 *	PIBD2032I195	5.7500	20Y	9/27/2032	7258	19.88	4,000.200000	5.6250	10:54:50 AM	5.6599	5.8462	5.6599	5.6599
FXTN 25-05	PIBD2532K057	8.5000	25Y	11/29/2032	7321	20.06					5.8511	5.6665	5.6652
FXTN 25-06	PIBD2534K062	9.2500	25Y	11/5/2034	8027	21.99					5.9062	5.7410	5.7241
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	8356	22.89					5.9318	5.7757	5.7516
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	8433	23.10	1,900.000000	5.7700	3:45:37 PM	5.7771	5.9379	5.7838	5.7580
FXTN 25-09	PIBD2536I097	7.6250	25Y	9/29/2036	8721	23.89					5.9603	5.8142	5.7821

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FXTN 25-10	PIBD2537H103	5.7500	25Y	8/16/2037	9042	24.77	3.200000	5.7350	11:52:09 AM	5.7350	5.9854	5.8481	5.8089
RTB 25-01 *	PIID2537J015	6.1250	25Y	10/24/2037	9111	24.96	1,640.026000	5.8250	3:51:26 PM	5.8583	5.9908	5.8554	5.8146