

Interpolated Bonds
November 20, 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 07-42	PIBD0713A421	9.0000	2M	1/5/2013	45	0.12					0.9572	0.7895	0.7750
FXTN 03-19	PIBD0313A199	5.2500	2M	1/7/2013	47	0.13					0.9383	0.7704	0.7550
FXTN 07-43	PIBD0713C438	8.7500	4M	3/3/2013	102	0.28					0.5516	0.3781	0.3447
FXTN 05-66	PIBD0513C664	6.6250	4M	3/13/2013	112	0.31					0.5775	0.4036	0.3718
FXTN 10-31	PIBD1013C316	12.7500	4M	3/27/2013	126	0.35					0.6137	0.4393	0.4096
FXTN 10-32	PIBD1013E320	11.7500	6M	5/15/2013	175	0.48					0.7407	0.5643	0.5421
FXTN 07-44	PIBD0713F446	9.6250	7M	6/29/2013	220	0.60					0.8033	0.6268	0.6086
RTB 05-07	PIID0513G075	9.0000	9M	7/31/2013	252	0.69	265.726100	1.7500	10:00:53 AM	1.7500	0.8306	0.6544	0.6381
FXTN 10-33	PIBD1013J337	11.0000	11M	10/9/2013	322	0.88					0.8902	0.7148	0.7027
FXTN 07-45	PIBD0713K457	7.1250	11M	11/2/2013	346	0.95					0.9106	0.7355	0.7249
FXTN 05-67	PIBD0514A673	6.2500	1.5Y	1/27/2014	432	1.18	828.692057	1.4750	3:07:44 PM	1.5527	1.3908	1.1083	1.1006
FXTN 10-34	PIBD1014C341	12.3750	1.5Y	3/25/2014	489	1.34					1.7487	1.3845	1.3784
FXTN 10-35	PIBD1014G356	12.7500	2Y	7/15/2014	601	1.65					2.4518	1.9270	1.9243
RTB 05-08	PIID0514I080	6.2500	2Y	9/24/2014	672	1.84	700.000000	2.3625	8:57:06 AM	2.3679	2.8975	2.2710	2.2704
FXTN 07-46	PIBD0714J466	6.5000	2Y	10/4/2014	682	1.87					2.9603	2.3194	2.3191
SPTB 10-03 *	SPTB1014J037	12.2500	2Y	10/14/2014	692	1.90					3.0231	2.3679	2.3679
FXTN 10-36	PIBD1015B367	12.3750	2.5Y	2/24/2015	825	2.26					3.4193	2.8037	2.8037
FXTN 05-68	PIBD0515E685	6.3750	2.5Y	5/13/2015	903	2.47	39.400000	3.2250	10:56:20 AM	3.2373	3.6517	3.0592	3.0592
FXTN 07-47	PIBD0715E477	8.3750	2.5Y	5/22/2015	912	2.50	2,153.484000	3.2000	10:05:03 AM	3.1524	3.6785	3.0887	3.0887
FXTN 04-20	PIBD0415G203	4.8750	3Y	7/21/2015	972	2.66	6.819000	3.2500	10:03:31 AM	3.2500	3.8573	3.2853	3.2853
RTB 05-09	PIID0515H097	5.8750	3Y	8/19/2015	1001	2.74	30.262000	4.0000	3:31:36 PM	3.1575	3.9437	3.3803	3.3803
FXTN 10-37 *	PIBD1015H370	11.8750	3Y	8/25/2015	1007	2.76					3.9615	3.4000	3.4000
FXTN 05-69	PIBD0515K697	4.6250	3.5Y	11/25/2015	1099	3.01	8.977000	3.4000	10:04:35 AM	3.4000	4.0384	3.4871	3.4557
FXTN 10-38	PIBD1015L384	10.1250	3.5Y	12/15/2015	1119	3.07					4.0551	3.5060	3.4678
FXTN 10-39	PIBD1016A393	9.2500	3.5Y	1/12/2016	1147	3.14					4.0785	3.5325	3.4847
FXTN 07-48	PIBD0716A488	7.0000	3.5Y	1/27/2016	1162	3.18	8.838000	3.3500	10:22:50 AM	3.3500	4.0910	3.5467	3.4938
RTB 05-10	PIID0516C107	6.0000	3.5Y	3/3/2016	1198	3.28	100.100000	3.5000	10:43:13 AM	3.5006	4.1211	3.5808	3.5156
FXTN 10-40	PIBD1016C407	7.5000	3.5Y	3/30/2016	1225	3.36					4.1436	3.6063	3.5320
FXTN 10-41	PIBD1016D416	7.0000	3.5Y	4/27/2016	1253	3.43					4.1670	3.6329	3.5489
FXTN 10-42	PIBD1016I420	9.1250	4Y	9/4/2016	1383	3.79	126.000000	3.6000	2:16:20 PM	3.6055	4.2756	3.7559	3.6276
RTB 07-01	PIID0716I018	7.0000	4Y	9/24/2016	1403	3.84	30.060000	3.8501	11:48:04 AM	3.9497	4.2923	3.7748	3.6397
FXTN 10-43 *	PIBD1016K436	6.2500	4Y	11/16/2016	1456	3.99					4.3365	3.8250	3.6718
FXTN 07-49	PIBD0717C493	7.0000	4.5Y	3/31/2017	1591	4.36					4.2951	3.8345	3.7297
FXTN 20-01	PIBD2017D011	14.3750	4.5Y	4/24/2017	1615	4.42					4.2877	3.8361	3.7400
FXTN 05-70	PIBD0517G705	4.6250	5Y	7/5/2017	1687	4.62					4.2656	3.8412	3.7709
RTB 07-02	PIID0717H026	6.6250	5Y	8/19/2017	1732	4.75					4.2518	3.8443	3.7902
FXTN 10-44	PIBD1017H447	7.7500	5Y	8/23/2017	1736	4.76					4.2506	3.8446	3.7920
FXTN 07-50	PIBD0717J502	5.3750	5Y	10/28/2017	1802	4.94					4.2303	3.8492	3.8203
FXTN 05-71 *	PIBD0517K719	4.1250	5Y	11/8/2017	1813	4.97					4.2269	3.8500	3.8250
FXTN 10-45	PIBD1018A451	5.8750	5.5Y	1/31/2018	1897	5.20	12,176.000000	3.8490	3:34:24 PM	3.8506	4.2553	3.8819	3.8601
FXTN 07-51	PIBD0718H511	5.0000	6Y	8/18/2018	2096	5.74	403.960000	4.0100	11:41:21 AM	4.0089	4.3226	3.9574	3.9431
FXTN 10-47	PIBD1018K478	8.8750	6Y	11/20/2018	2190	6.00					4.3543	3.9931	3.9824
FXTN 10-48	PIBD1019B485	7.8750	6.5Y	2/19/2019	2281	6.25					4.3851	4.0277	4.0204
FXTN 07-53	PIBD0719D531	5.0000	6.5Y	4/26/2019	2347	6.43					4.4074	4.0527	4.0479

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FXTN 07-54	PIBD0719G547	4.7500	7Y	7/19/2019	2431	6.66	2,850.000000	4.0850	10:26:11 AM	4.1005	4.4358	4.0846	4.0830
FXTN 07-55 *	PIBD0719H555	4.7500	7Y	8/30/2019	2473	6.78					4.4500	4.1005	4.1005
FXTN 10-50	PIBD1020B508	7.7500	7.5Y	2/18/2020	2645	7.25					4.5500	4.1629	4.1591
RTB 10-01	PIID1020H015	7.2500	8Y	8/19/2020	2828	7.75	1.700000	4.6000	11:35:44 AM	4.6000	4.6565	4.2292	4.2213
FXTN 10-51	PIBD1020I510	6.1250	8Y	9/16/2020	2856	7.82	50.000000	4.4250	10:08:55 AM	4.4250	4.6728	4.2393	4.2308
FXTN 10-52	PIBD1020L525	5.8750	8.5Y	12/16/2020	2947	8.07	1,001.290000	4.3900	10:57:10 AM	4.4319	4.7257	4.2723	4.2618
RTB 10-02	PIID1021C027	7.3750	8.5Y	3/3/2021	3024	8.28	5.183000	4.4500	11:11:32 AM	4.4229	4.7705	4.3002	4.2880
FXTN 10-53	PIBD1021D531	6.5000	8.5Y	4/28/2021	3080	8.44	9,400.000000	4.4000	4:00:14 PM	4.4005	4.8030	4.3205	4.3070
RTB 10-03	PIID1021J039	5.7500	9Y	10/20/2021	3255	8.92	3.500000	4.5000	3:43:42 PM	4.5142	4.9048	4.3839	4.3666
FXTN 10-55	PIBD1021K551	5.7500	9.5Y	11/24/2021	3290	9.01	1,162.000000	4.4000	3:35:46 PM	4.4599	4.9252	4.3965	4.3785
FXTN 10-54	PIBD1022G545	6.3750	9.5Y	1/19/2022	3346	9.17	100.000000	4.5000	9:42:52 AM	4.5000	4.9578	4.4168	4.3975
FXTN 20-02	PIBD2022C021	15.0000	9.5Y	3/14/2022	3400	9.32					4.9892	4.4364	4.4159
FXTN 10-56	PIBD1022H562	4.8750	10Y	8/2/2022	3541	9.70	1,536.000000	4.3750	3:10:14 PM	4.4576	5.0712	4.4875	4.4639
FXTN 10-57	PIBD1022I570	4.7500	10Y	9/13/2022	3583	9.82	4,450.000000	4.5000	11:41:22 AM	4.5008	5.0956	4.5027	4.4781
FXTN 20-03 *	PIBD2022J033	12.7500	10Y	10/17/2022	3617	9.91					5.1154	4.5150	4.4897
FXTN 20-04	PIBD2023B048	13.0000	10.5Y	2/20/2023	3743	10.25					5.1395	4.5547	4.5300
FXTN 20-05	PIBD2023E054	11.8750	11Y	5/29/2023	3841	10.52					5.1583	4.5856	4.5613
FXTN 20-06	PIBD2023J068	11.3750	11Y	10/23/2023	3988	10.93					5.1864	4.6319	4.6082
FXTN 20-07	PIBD2024F075	12.3750	12Y	6/3/2024	4212	11.54					5.2293	4.7025	4.6797
FXTN 20-08	PIBD2024H086	12.8750	12Y	8/5/2024	4275	11.71					5.2413	4.7224	4.6999
FXTN 20-09	PIBD2024K091	13.7500	12Y	11/11/2024	4373	11.98	150.000000	4.8500	9:32:14 AM	4.8500	5.2601	4.7533	4.7312
FXTN 20-10	PIBD2025D103	12.1250	13Y	4/14/2025	4527	12.40					5.2896	4.8018	4.7803
FXTN 20-11	PIBD2025J116	12.1250	13Y	10/20/2025	4716	12.92					5.3257	4.8614	4.8407
FXTN 25-01	PIBD2525K015	18.2500	14Y	11/29/2025	4756	13.03					5.3334	4.8740	4.8535
FXTN 20-12	PIBD2026A122	10.2500	14Y	1/19/2026	4807	13.17					5.3432	4.8900	4.8698
RTB 15-01	PIID1526J019	6.2500	14Y	10/20/2026	5081	13.92	1,790.870000	5.0500	3:05:10 PM	5.0501	5.3956	4.9764	4.9573
FXTN 20-13	PIBD2026L139	8.0000	15Y	12/7/2026	5129	14.05					5.4048	4.9915	4.9726
RTB 15-02	PIID1527C023	5.3750	15Y	3/1/2027	5213	14.28	154.800000	5.0600	3:19:25 PM	5.0580	5.4209	5.0180	4.9994
FXTN 20-14	PIBD2027I140	8.6250	15Y	9/6/2027	5402	14.80					5.4570	5.0776	5.0598
FXTN 20-15	PIBD2028L151	9.5000	17Y	12/4/2028	5857	16.05					5.5441	5.2210	5.2051
FXTN 20-16	PIBD2030E166	8.7500	18Y	5/27/2030	6396	17.52					5.6473	5.3908	5.3773
FXTN 25-02	PIBD2530G029	12.5000	18Y	7/28/2030	6458	17.69					5.6592	5.4104	5.3971
FXTN 25-03	PIBD2531A032	11.2500	19Y	1/26/2031	6640	18.19					5.6940	5.4677	5.4552
FXTN 20-17	PIBD2031G171	8.0000	19Y	7/19/2031	6814	18.67	41,081.350000	5.5175	4:05:12 PM	5.5389	5.7273	5.5226	5.5108
FXTN 25-04	PIBD2531J042	9.3750	19Y	10/5/2031	6892	18.88					5.7422	5.5472	5.5357
FXTN 20-18	PIBD2032B183	5.8750	19Y	2/2/2032	7012	19.21					5.7652	5.5850	5.5740
RTB 20-01	PIID2032C014	5.8750	19Y	3/1/2032	7040	19.29	7,600.620000	5.5550	3:58:16 PM	5.5869	5.7706	5.5938	5.5829
FXTN 20-19 *	PIBD2032I195	5.7500	20Y	9/27/2032	7250	19.86	3.900000	5.5750	11:50:06 AM	5.5999	5.8108	5.6600	5.6500
FXTN 25-05	PIBD2532K057	8.5000	25Y	11/29/2032	7313	20.04	200.000000	5.7300	9:34:03 AM	5.7300	5.8141	5.6644	5.6539
FXTN 25-06	PIBD2534K062	9.2500	25Y	11/5/2034	8019	21.97	120.000000	5.7400	3:08:10 PM	5.7400	5.8514	5.7135	5.6978
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	8348	22.87					5.8688	5.7364	5.7182
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	8425	23.08	3,106.163690	5.7175	3:49:13 PM	5.7428	5.8728	5.7418	5.7230
FXTN 25-09	PIBD2536I097	7.6250	25Y	9/29/2036	8713	23.87	1.000000	5.8200	11:22:22 AM	5.8200	5.8880	5.7618	5.7409
FXTN 25-10	PIBD2537H103	5.7500	25Y	8/16/2037	9034	24.75	270.000000	5.7115	3:29:52 PM	5.7211	5.9050	5.7842	5.7608

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RTB 25-01 *	PIID2537J015	6.1250	25Y	10/24/2037	9103	24.94	9,407.299500	5.7100	3:59:47 PM	5.7748	5.9086	5.7890	5.7651