

**Interpolated Bonds**  
**November 21, 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	44	0.12					0.9349	0.7750	0.7750
FXTN 03-19	PIBD0313A199	5.2500	2M	1/7/2013	46	0.13					0.9153	0.7550	0.7550
FXTN 07-43	PIBD0713C438	8.7500	4M	3/3/2013	101	0.28					0.5186	0.3470	0.3442
FXTN 05-66	PIBD0513C664	6.6250	4M	3/13/2013	111	0.30					0.5492	0.3761	0.3707
FXTN 10-31	PIBD1013C316	12.7500	4M	3/27/2013	125	0.34					0.5920	0.4168	0.4079
FXTN 10-32	PIBD1013E320	11.7500	6M	5/15/2013	174	0.48					0.7418	0.5593	0.5379
FXTN 07-44	PIBD0713F446	9.6250	7M	6/29/2013	219	0.60					0.8102	0.6277	0.6036
RTB 05-07	PIID0513G075	9.0000	9M	7/31/2013	251	0.69					0.8365	0.6563	0.6331
FXTN 10-33	PIBD1013J337	11.0000	11M	10/9/2013	321	0.88					0.8942	0.7188	0.6977
FXTN 07-45	PIBD0713K457	7.1250	11M	11/2/2013	345	0.95					0.9140	0.7402	0.7199
FXTN 05-67	PIBD0514A673	6.2500	1.5Y	1/27/2014	431	1.18	3.000000	1.0000	9:07:46 AM	1.0000	1.3898	1.1418	1.0927
FXTN 10-34	PIBD1014C341	12.3750	1.5Y	3/25/2014	488	1.34					1.7445	1.4396	1.3683
FXTN 10-35	PIBD1014G356	12.7500	2Y	7/15/2014	600	1.64					2.4414	2.0246	1.9099
RTB 05-08	PIID0514I080	6.2500	2Y	9/24/2014	671	1.84	0.500000	2.5000	11:55:18 AM	2.5000	2.8832	2.3955	2.2533
FXTN 07-46	PIBD0714J466	6.5000	2Y	10/4/2014	681	1.87					2.9455	2.4478	2.3016
SPTB 10-03 *	SPTB1014J037	12.2500	2Y	10/14/2014	691	1.89					3.0077	2.5000	2.3500
FXTN 10-36	PIBD1015B367	12.3750	2.5Y	2/24/2015	824	2.26					3.4072	2.9222	2.7828
FXTN 05-68	PIBD0515E685	6.3750	2.5Y	5/13/2015	902	2.47					3.6415	3.1698	3.0366
FXTN 07-47	PIBD0715E477	8.3750	2.5Y	5/22/2015	911	2.50	1,400.000000	3.1525	9:29:04 AM	3.1115	3.6685	3.1984	3.0659
FXTN 04-20	PIBD0415G203	4.8750	3Y	7/21/2015	971	2.66					3.8487	3.3889	3.2611
RTB 05-09	PIID0515H097	5.8750	3Y	8/19/2015	1000	2.74	2.800000	3.7500	2:14:32 PM	3.7500	3.9358	3.4810	3.3555
FXTN 10-37 *	PIBD1015H370	11.8750	3Y	8/25/2015	1006	2.76					3.9538	3.5000	3.3750
FXTN 05-69	PIBD0515K697	4.6250	3.5Y	11/25/2015	1098	3.01					4.0319	3.5236	3.4242
FXTN 10-38	PIBD1015L384	10.1250	3.5Y	12/15/2015	1118	3.06					4.0489	3.5287	3.4349
FXTN 10-39	PIBD1016A393	9.2500	3.5Y	1/12/2016	1146	3.14					4.0727	3.5359	3.4498
FXTN 07-48	PIBD0716A488	7.0000	3.5Y	1/27/2016	1161	3.18	800.000000	3.3700	11:21:55 AM	3.3975	4.0854	3.5397	3.4579
RTB 05-10	PIID0516C107	6.0000	3.5Y	3/3/2016	1197	3.28	1.610000	3.7500	11:55:01 AM	3.7965	4.1160	3.5489	3.4771
FXTN 10-40	PIBD1016C407	7.5000	3.5Y	3/30/2016	1224	3.35					4.1389	3.5558	3.4915
FXTN 10-41	PIBD1016D416	7.0000	3.5Y	4/27/2016	1252	3.43					4.1627	3.5630	3.5065
FXTN 10-42	PIBD1016I420	9.1250	4Y	9/4/2016	1382	3.79	1,525.000000	3.6150	3:00:12 PM	3.6150	4.2730	3.5963	3.5760
RTB 07-01	PIID0716I018	7.0000	4Y	9/24/2016	1402	3.84					4.2900	3.6014	3.5867
FXTN 10-43 *	PIBD1016K436	6.2500	4Y	11/16/2016	1455	3.99					4.3350	3.6150	3.6150
FXTN 07-49	PIBD0717C493	7.0000	4.5Y	3/31/2017	1590	4.36	7.000000	4.4500	11:10:26 AM	4.4500	4.2919	3.7133	3.6850
FXTN 20-01	PIBD2017D011	14.3750	4.5Y	4/24/2017	1614	4.42					4.2843	3.7308	3.6974
FXTN 05-70	PIBD0517G705	4.6250	5Y	7/5/2017	1686	4.62	0.500000	4.0000	2:18:30 PM	4.0000	4.2613	3.7832	3.7347
RTB 07-02	PIID0717H026	6.6250	5Y	8/19/2017	1731	4.74					4.2470	3.8160	3.7580
FXTN 10-44	PIBD1017H447	7.7500	5Y	8/23/2017	1735	4.75					4.2457	3.8189	3.7601
FXTN 07-50	PIBD0717J502	5.3750	5Y	10/28/2017	1801	4.93	1.000000	4.6500	11:08:43 AM	4.6500	4.2247	3.8670	3.7943
FXTN 05-71 *	PIBD0517K719	4.1250	5Y	11/8/2017	1812	4.96					4.2212	3.8750	3.8000
FXTN 10-45	PIBD1018A451	5.8750	5.5Y	1/31/2018	1896	5.19	521.100000	3.8500	11:34:48 AM	3.8433	4.2207	3.8835	3.8169
FXTN 07-51	PIBD0718H511	5.0000	6Y	8/18/2018	2095	5.74	852.600000	3.9000	3:51:49 PM	3.9049	4.2197	3.9035	3.8571
FXTN 10-47	PIBD1018K478	8.8750	6Y	11/20/2018	2189	6.00					4.2192	3.9130	3.8760
FXTN 10-48	PIBD1019B485	7.8750	6.5Y	2/19/2019	2280	6.25					4.2187	3.9222	3.8944
FXTN 07-53	PIBD0719D531	5.0000	6.5Y	4/26/2019	2346	6.43					4.2184	3.9288	3.9077

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FXTN 07-54	PIBD0719G547	4.7500	7Y	7/19/2019	2430	6.66	50.000000	3.9500	10:13:57 AM	3.9500	4.2180	3.9373	3.9246
FXTN 07-55	PIBD0719H555	4.7500	7Y	8/30/2019	2472	6.77					4.2177	3.9415	3.9331
FXTN 07-56 *	PIBD0719K560	3.8750	7Y	11/22/2019	2556	7.00					4.2173	3.9500	3.9500
FXTN 10-50	PIBD1020B508	7.7500	7.5Y	2/18/2020	2644	7.24					4.2935	3.9894	3.9857
RTB 10-01	PIID1020H015	7.2500	8Y	8/19/2020	2827	7.75	3.000000	4.3250	3:23:58 PM	4.3250	4.4518	4.0714	4.0598
FXTN 10-51	PIBD1020I510	6.1250	8Y	9/16/2020	2855	7.82					4.4761	4.0840	4.0712
FXTN 10-52	PIBD1020L525	5.8750	8.5Y	12/16/2020	2946	8.07					4.5548	4.1248	4.1081
RTB 10-02	PIID1021C027	7.3750	8.5Y	3/3/2021	3023	8.28	1.450000	4.0000	10:20:31 AM	4.0000	4.6214	4.1593	4.1393
FXTN 10-53	PIBD1021D531	6.5000	8.5Y	4/28/2021	3079	8.44					4.6699	4.1844	4.1620
RTB 10-03	PIID1021J039	5.7500	9Y	10/20/2021	3254	8.92					4.8213	4.2628	4.2329
FXTN 10-55	PIBD1021K551	5.7500	9.5Y	11/24/2021	3289	9.01	2,105.000000	4.6250	4:05:56 PM	4.3676	4.8516	4.2785	4.2471
FXTN 10-54	PIBD1022G545	6.3750	9.5Y	1/19/2022	3345	9.16	190.000000	4.3775	2:20:01 PM	4.4048	4.9001	4.3036	4.2698
FXTN 20-02	PIBD2022C021	15.0000	9.5Y	3/14/2022	3399	9.31					4.9468	4.3278	4.2917
FXTN 10-56	PIBD1022H562	4.8750	10Y	8/2/2022	3540	9.70					5.0688	4.3909	4.3488
FXTN 10-57	PIBD1022I570	4.7500	10Y	9/13/2022	3582	9.81	9,010.000000	4.3300	2:33:19 PM	4.3796	5.1052	4.4098	4.3658
FXTN 20-03 *	PIBD2022J033	12.7500	10Y	10/17/2022	3616	9.91					5.1346	4.4250	4.3796
FXTN 20-04	PIBD2023B048	13.0000	10.5Y	2/20/2023	3742	10.25					5.1584	4.4675	4.4237
FXTN 20-05	PIBD2023E054	11.8750	11Y	5/29/2023	3840	10.52					5.1768	4.5005	4.4579
FXTN 20-06	PIBD2023J068	11.3750	11Y	10/23/2023	3987	10.92					5.2045	4.5501	4.5093
FXTN 20-07	PIBD2024F075	12.3750	12Y	6/3/2024	4211	11.54					5.2467	4.6256	4.5877
FXTN 20-08	PIBD2024H086	12.8750	12Y	8/5/2024	4274	11.71					5.2586	4.6469	4.6097
FXTN 20-09	PIBD2024K091	13.7500	12Y	11/11/2024	4372	11.98					5.2771	4.6799	4.6440
FXTN 20-10	PIBD2025D103	12.1250	13Y	4/14/2025	4526	12.40					5.3061	4.7318	4.6978
FXTN 20-11	PIBD2025J116	12.1250	13Y	10/20/2025	4715	12.92					5.3417	4.7956	4.7639
FXTN 25-01	PIBD2525K015	18.2500	14Y	11/29/2025	4755	13.03					5.3493	4.8091	4.7779
FXTN 20-12	PIBD2026A122	10.2500	14Y	1/19/2026	4806	13.17					5.3589	4.8263	4.7957
RTB 15-01	PIID1526J019	6.2500	14Y	10/20/2026	5080	13.92	1,725.200000	5.0800	3:07:14 PM	5.0506	5.4105	4.9186	4.8915
FXTN 20-13	PIBD2026L139	8.0000	15Y	12/7/2026	5128	14.05					5.4195	4.9348	4.9083
RTB 15-02	PIID1527C023	5.3750	15Y	3/1/2027	5212	14.28	11.850000	5.1500	3:37:52 PM	5.1750	5.4354	4.9632	4.9377
FXTN 20-14	PIBD2027I140	8.6250	15Y	9/6/2027	5401	14.80					5.4710	5.0269	5.0038
FXTN 20-15	PIBD2028L151	9.5000	17Y	12/4/2028	5856	16.04					5.5567	5.1803	5.1629
FXTN 20-16	PIBD2030E166	8.7500	18Y	5/27/2030	6395	17.52					5.6583	5.3620	5.3514
FXTN 25-02	PIBD2530G029	12.5000	18Y	7/28/2030	6457	17.69					5.6700	5.3829	5.3731
FXTN 25-03	PIBD2531A032	11.2500	19Y	1/26/2031	6639	18.19					5.7043	5.4443	5.4367
FXTN 20-17	PIBD2031G171	8.0000	19Y	7/19/2031	6813	18.67	7,932.000000	5.5350	4:08:03 PM	5.5200	5.7371	5.5030	5.4975
FXTN 25-04	PIBD2531J042	9.3750	19Y	10/5/2031	6891	18.88					5.7518	5.5293	5.5248
FXTN 20-18	PIBD2032B183	5.8750	19Y	2/2/2032	7011	19.21	700.000000	5.8000	2:33:08 PM	5.8000	5.7744	5.5697	5.5668
RTB 20-01	PIID2032C014	5.8750	19Y	3/1/2032	7039	19.28	9,261.885000	5.6400	3:42:50 PM	5.5712	5.7797	5.5792	5.5766
FXTN 20-19 *	PIBD2032I195	5.7500	20Y	9/27/2032	7249	19.86	5.000000	5.5750	10:39:14 AM	5.5750	5.8192	5.6500	5.6500
FXTN 25-05	PIBD2532K057	8.5000	25Y	11/29/2032	7312	20.03					5.8218	5.6527	5.6529
FXTN 25-06	PIBD2534K062	9.2500	25Y	11/5/2034	8018	21.97					5.8512	5.6827	5.6849
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	8347	22.87					5.8648	5.6966	5.6998
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	8424	23.08	636.630000	5.7500	3:54:29 PM	5.7303	5.8680	5.6999	5.7033
FXTN 25-09	PIBD2536I097	7.6250	25Y	9/29/2036	8712	23.87					5.8800	5.7121	5.7164

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FXTN 25-10	PIBD2537H103	5.7500	25Y	8/16/2037	9033	24.75	205.357000	5.6500	3:48:49 PM	5.6912	5.8933	5.7258	5.7310
RTB 25-01 *	PIID2537J015	6.1250	25Y	10/24/2037	9102	24.94	3,615.805500	5.7450	4:09:10 PM	5.7372	5.8961	5.7287	5.7341