

Interpolated Bonds  
November 26, 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	1M	1/5/2013	39	0.11					1.1429	0.9714	0.8500
FXTN 03-19	PIBD0313A199	5.2500	1M	1/7/2013	41	0.11					1.1241	0.9524	0.8333
FXTN 07-43	PIBD0713C438	8.7500	3M	3/3/2013	96	0.26					0.6071	0.4286	0.3750
FXTN 05-66	PIBD0513C664	6.6250	4M	3/13/2013	106	0.29					0.5946	0.4167	0.3729
FXTN 10-31	PIBD1013C316	12.7500	4M	3/27/2013	120	0.33					0.6260	0.4500	0.4187
FXTN 10-32	PIBD1013E320	11.7500	5M	5/15/2013	169	0.46					0.7359	0.5667	0.5792
FXTN 07-44	PIBD0713F446	9.6250	7M	6/29/2013	214	0.59					0.7961	0.6277	0.6416
RTB 05-07	PIID0513G075	9.0000	8M	7/31/2013	246	0.67					0.8257	0.6563	0.6587
FXTN 10-33	PIBD1013J337	11.0000	11M	10/9/2013	316	0.87					0.8906	0.7188	0.6962
FXTN 07-45	PIBD0713K457	7.1250	11M	11/2/2013	340	0.93					0.9129	0.7402	0.7091
FXTN 05-67	PIBD0514A673	6.2500	1.5Y	1/27/2014	426	1.17	336.368525	1.5000	3:52:13 PM	1.5000	1.3941	1.1418	1.0699
FXTN 10-34	PIBD1014C341	12.3750	1.5Y	3/25/2014	483	1.32					1.7521	1.4396	1.3395
FXTN 10-35	PIBD1014G356	12.7500	2Y	7/15/2014	595	1.63					2.4554	2.0246	1.8694
RTB 05-08	PIID0514I080	6.2500	2Y	9/24/2014	666	1.82	50.000000	2.3000	3:43:30 PM	2.3000	2.9013	2.3955	2.2054
FXTN 07-46	PIBD0714J466	6.5000	2Y	10/4/2014	676	1.85					2.9641	2.4478	2.2527
SPTB 10-03 *	SPTB1014J037	12.2500	2Y	10/14/2014	686	1.88					3.0269	2.5000	2.3000
FXTN 10-36	PIBD1015B367	12.3750	2.5Y	2/24/2015	819	2.24					3.3217	2.8268	2.6513
FXTN 05-68	PIBD0515E685	6.3750	2.5Y	5/13/2015	897	2.46					3.4945	3.0184	2.8573
FXTN 07-47	PIBD0715E477	8.3750	2.5Y	5/22/2015	906	2.48	120.000000	3.1000	9:28:17 AM	3.1000	3.5144	3.0405	2.8811
FXTN 04-20	PIBD0415G203	4.8750	3Y	7/21/2015	966	2.65					3.6474	3.1880	3.0396
RTB 05-09	PIID0515H097	5.8750	3Y	8/19/2015	995	2.73	1.500000	3.7000	2:44:45 PM	3.7000	3.7117	3.2592	3.1162
FXTN 10-37	PIBD1015H370	11.8750	3Y	8/25/2015	1001	2.74					3.7250	3.2740	3.1320
FXTN 05-69 *	PIBD0515K697	4.6250	3Y	11/25/2015	1093	2.99					3.9288	3.5000	3.3750
FXTN 10-38	PIBD1015L384	10.1250	3.5Y	12/15/2015	1113	3.05					3.9432	3.5137	3.3924
FXTN 10-39	PIBD1016A393	9.2500	3.5Y	1/12/2016	1141	3.13	6.000000	3.4300	3:22:35 PM	3.6268	3.9632	3.5329	3.4167
FXTN 07-48	PIBD0716A488	7.0000	3.5Y	1/27/2016	1156	3.17	2.900000	4.3000	11:53:53 AM	4.3000	3.9740	3.5432	3.4297
RTB 05-10	PIID0516C107	6.0000	3.5Y	3/3/2016	1192	3.27	15.060000	3.8750	2:32:51 PM	3.8999	3.9998	3.5679	3.4610
FXTN 10-40	PIBD1016C407	7.5000	3.5Y	3/30/2016	1219	3.34					4.0191	3.5865	3.4844
FXTN 10-41	PIBD1016D416	7.0000	3.5Y	4/27/2016	1247	3.42					4.0392	3.6057	3.5087
FXTN 10-42	PIBD1016I420	9.1250	4Y	9/4/2016	1377	3.77					4.1323	3.6949	3.6216
RTB 07-01	PIID0716I018	7.0000	4Y	9/24/2016	1397	3.83					4.1466	3.7086	3.6390
FXTN 10-43 *	PIBD1016K436	6.2500	4Y	11/16/2016	1450	3.97	10.000000	3.7200	3:31:44 PM	3.7200	4.1846	3.7450	3.6850
FXTN 07-49	PIBD0717C493	7.0000	4.5Y	3/31/2017	1585	4.34					4.1199	3.7469	3.6806
FXTN 20-01	PIBD2017D011	14.3750	4.5Y	4/24/2017	1609	4.41	115.896260	3.8500	3:43:27 PM	3.9148	4.1084	3.7472	3.6798
FXTN 05-70	PIBD0517G705	4.6250	5Y	7/5/2017	1681	4.61					4.0739	3.7482	3.6774
RTB 07-02	PIID0717H026	6.6250	5Y	8/19/2017	1726	4.73					4.0523	3.7489	3.6760
FXTN 10-44	PIBD1017H447	7.7500	5Y	8/23/2017	1730	4.74	5.400000	3.7500	3:21:21 PM	3.8647	4.0504	3.7489	3.6758
FXTN 07-50	PIBD0717J502	5.3750	5Y	10/28/2017	1796	4.92					4.0187	3.7498	3.6737
FXTN 05-71 *	PIBD0517K719	4.1250	5Y	11/8/2017	1807	4.95	900.000000	3.7000	2:39:43 PM	3.6722	4.0135	3.7500	3.6733
FXTN 10-45	PIBD1018A451	5.8750	5.5Y	1/31/2018	1891	5.18	79.000000	3.8750	3:01:11 PM	3.8750	4.0328	3.7754	3.6999
FXTN 07-51	PIBD0718H511	5.0000	6Y	8/18/2018	2090	5.73	100.000000	3.9000	11:17:31 AM	3.9000	4.0786	3.8356	3.7629
FXTN 10-47	PIBD1018K478	8.8750	6Y	11/20/2018	2184	5.98					4.1002	3.8640	3.7926
FXTN 10-48	PIBD1019B485	7.8750	6.5Y	2/19/2019	2275	6.23					4.1211	3.8915	3.8214
FXTN 07-53	PIBD0719D531	5.0000	6.5Y	4/26/2019	2341	6.41					4.1363	3.9115	3.8423

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FXTN 07-54	PIBD0719G547	4.7500	7Y	7/19/2019	2425	6.64	200.000000	3.9000	11:29:38 AM	3.9087	4.1556	3.9369	3.8689
FXTN 07-55	PIBD0719H555	4.7500	7Y	8/30/2019	2467	6.76					4.1653	3.9496	3.8822
FXTN 07-56 *	PIBD0719K560	3.8750	7Y	11/22/2019	2551	6.99					4.1846	3.9750	3.9087
FXTN 10-50	PIBD1020B508	7.7500	7.5Y	2/18/2020	2639	7.23					4.2552	4.0186	3.9533
RTB 10-01	PIID1020H015	7.2500	8Y	8/19/2020	2822	7.73					4.4019	4.1092	4.0458
FXTN 10-51	PIBD1020I510	6.1250	8Y	9/16/2020	2850	7.81					4.4244	4.1231	4.0600
FXTN 10-52	PIBD1020L525	5.8750	8.5Y	12/16/2020	2941	8.06					4.4974	4.1682	4.1060
RTB 10-02	PIID1021C027	7.3750	8.5Y	3/3/2021	3018	8.27					4.5591	4.2063	4.1450
FXTN 10-53	PIBD1021D531	6.5000	8.5Y	4/28/2021	3074	8.42					4.6040	4.2340	4.1733
RTB 10-03	PIID1021J039	5.7500	9Y	10/20/2021	3249	8.90	109.600000	4.3750	11:44:33 AM	4.3682	4.7443	4.3207	4.2619
FXTN 10-55	PIBD1021K551	5.7500	9Y	11/24/2021	3284	9.00	241.250000	4.3500	3:39:24 PM	4.3677	4.7724	4.3380	4.2796
FXTN 10-54	PIBD1022G545	6.3750	9.5Y	1/19/2022	3340	9.15	407.000000	4.3500	3:38:53 PM	4.3547	4.8173	4.3658	4.3079
FXTN 20-02	PIBD2022C021	15.0000	9.5Y	3/14/2022	3394	9.30					4.8606	4.3925	4.3352
FXTN 10-56	PIBD1022H562	4.8750	10Y	8/2/2022	3535	9.68	1.000000	4.4000	3:29:59 PM	4.4000	4.9737	4.4624	4.4066
FXTN 10-57	PIBD1022I570	4.7500	10Y	9/13/2022	3577	9.80					5.0074	4.4832	4.4278
FXTN 20-03 *	PIBD2022J033	12.7500	10Y	10/17/2022	3611	9.89					5.0346	4.5000	4.4450
FXTN 20-04	PIBD2023B048	13.0000	10.5Y	2/20/2023	3737	10.24					5.0622	4.5408	4.4863
FXTN 20-05	PIBD2023E054	11.8750	10.5Y	5/29/2023	3835	10.51					5.0836	4.5724	4.5184
FXTN 20-06	PIBD2023J068	11.3750	11Y	10/23/2023	3982	10.91					5.1157	4.6200	4.5665
FXTN 20-07	PIBD2024F075	12.3750	12Y	6/3/2024	4206	11.52					5.1647	4.6924	4.6399
FXTN 20-08	PIBD2024H086	12.8750	12Y	8/5/2024	4269	11.70					5.1785	4.7128	4.6605
FXTN 20-09	PIBD2024K091	13.7500	12Y	11/11/2024	4367	11.96					5.1999	4.7445	4.6926
FXTN 20-10	PIBD2025D103	12.1250	13Y	4/14/2025	4521	12.39					5.2336	4.7943	4.7431
FXTN 20-11	PIBD2025J116	12.1250	13Y	10/20/2025	4710	12.90					5.2749	4.8554	4.8050
FXTN 25-01	PIBD2525K015	18.2500	14Y	11/29/2025	4750	13.01					5.2836	4.8684	4.8181
FXTN 20-12	PIBD2026A122	10.2500	14Y	1/19/2026	4801	13.15					5.2948	4.8849	4.8348
RTB 15-01	PIID1526J019	6.2500	14Y	10/20/2026	5075	13.90	315.500000	5.1500	4:00:53 PM	5.1258	5.3547	4.9735	4.9245
FXTN 20-13	PIBD2026L139	8.0000	15Y	12/7/2026	5123	14.04					5.3652	4.9890	4.9403
RTB 15-02	PIID1527C023	5.3750	15Y	3/1/2027	5207	14.27	300.000000	5.1500	11:13:33 AM	5.1500	5.3835	5.0162	4.9678
FXTN 20-14	PIBD2027I140	8.6250	15Y	9/6/2027	5396	14.78					5.4248	5.0773	5.0297
FXTN 20-15	PIBD2028L151	9.5000	17Y	12/4/2028	5851	16.03					5.5243	5.2245	5.1787
FXTN 20-16	PIBD2030E166	8.7500	18Y	5/27/2030	6390	17.51					5.6421	5.3988	5.3553
FXTN 25-02	PIBD2530G029	12.5000	18Y	7/28/2030	6452	17.68					5.6557	5.4188	5.3756
FXTN 25-03	PIBD2531A032	11.2500	19Y	1/26/2031	6634	18.18					5.6955	5.4777	5.4352
FXTN 20-17	PIBD2031G171	8.0000	19Y	7/19/2031	6808	18.65	2,660.483809	5.6000	4:01:21 PM	5.5907	5.7335	5.5340	5.4922
FXTN 25-04	PIBD2531J042	9.3750	19Y	10/5/2031	6886	18.87					5.7506	5.5592	5.5177
FXTN 20-18	PIBD2032B183	5.8750	19Y	2/2/2032	7006	19.19	4.900000	5.6950	3:13:34 PM	5.6950	5.7768	5.5980	5.5570
RTB 20-01	PIID2032C014	5.8750	19Y	3/1/2032	7034	19.27	67.590000	5.6275	3:12:56 PM	5.6507	5.7829	5.6071	5.5662
FXTN 20-19 *	PIBD2032I195	5.7500	20Y	9/27/2032	7244	19.85	2.098000	5.6750	11:32:05 AM	5.6750	5.8288	5.6750	5.6350
FXTN 25-05	PIBD2532K057	8.5000	25Y	11/29/2032	7307	20.02					5.8324	5.6785	5.6399
FXTN 25-06	PIBD2534K062	9.2500	25Y	11/5/2034	8013	21.95					5.8723	5.7172	5.6951
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	8342	22.85					5.8908	5.7353	5.7208
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	8419	23.07	120.000000	5.7900	3:18:25 PM	5.7817	5.8952	5.7395	5.7268
FXTN 25-09	PIBD2536I097	7.6250	25Y	9/29/2036	8707	23.85					5.9114	5.7553	5.7493

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FXTN 25-10	PIBD2537H103	5.7500	25Y	8/16/2037	9028	24.73	45.337000	5.7750	3:27:53 PM	5.6661	5.9296	5.7730	5.7744
RTB 25-01 *	PIID2537J015	6.1250	25Y	10/24/2037	9097	24.92	6,589.403100	5.7825	4:06:29 PM	5.7805	5.9335	5.7767	5.7797