

Interpolated Bonds  
November 06, 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	10	0.03					2.9913	2.9567	2.7992
FXTN 07-42	PIBD0713A421	9.0000	2M	1/5/2013	59	0.16					0.9965	0.8377	0.3656
FXTN 03-19	PIBD0313A199	5.2500	2M	1/7/2013	61	0.17					0.9746	0.8156	0.3724
FXTN 07-43	PIBD0713C438	8.7500	4M	3/3/2013	116	0.32					0.7063	0.5437	0.5362
FXTN 05-66	PIBD0513C664	6.6250	4M	3/13/2013	126	0.35					0.7304	0.5671	0.5607
FXTN 10-31	PIBD1013C316	12.7500	5M	3/27/2013	140	0.38					0.7640	0.6000	0.5950
FXTN 10-32	PIBD1013E320	11.7500	6M	5/15/2013	189	0.52					0.8819	0.7150	0.7150
FXTN 07-44	PIBD0713F446	9.6250	8M	6/29/2013	234	0.64					0.9470	0.7820	0.7779
RTB 05-07	PIID0513G075	9.0000	9M	7/31/2013	266	0.73					0.9933	0.8296	0.8227
FXTN 10-33	PIBD1013J337	11.0000	11M	10/9/2013	336	0.92					1.0946	0.9337	0.9206
FXTN 07-45	PIBD0713K457	7.1250	1Y	11/2/2013	360	0.99					1.1417	0.9784	0.9635
FXTN 05-67	PIBD0514A673	6.2500	1.5Y	1/27/2014	446	1.22					1.6213	1.3628	1.3516
FXTN 10-34	PIBD1014C341	12.3750	1.5Y	3/25/2014	503	1.38					1.9392	1.6176	1.6089
FXTN 10-35	PIBD1014G356	12.7500	2Y	7/15/2014	615	1.68					2.5637	2.1182	2.1143
RTB 05-08	PIID0514I080	6.2500	2Y	9/24/2014	686	1.88	200.000000	2.5250	10:19:05 AM	2.5250	2.9596	2.4356	2.4347
FXTN 07-46	PIBD0714J466	6.5000	2Y	10/4/2014	696	1.91					3.0154	2.4803	2.4799
SPTB 10-03 *	SPTB1014J037	12.2500	2Y	10/14/2014	706	1.93					3.0712	2.5250	2.5250
FXTN 10-36	PIBD1015B367	12.3750	2.5Y	2/24/2015	839	2.30					3.4723	2.9683	2.9367
FXTN 05-68	PIBD0515E685	6.3750	3Y	5/13/2015	917	2.51					3.7075	3.2283	3.1781
FXTN 07-47	PIBD0715E477	8.3750	3Y	5/22/2015	926	2.54					3.7346	3.2583	3.2060
FXTN 04-20	PIBD0415G203	4.8750	3Y	7/21/2015	986	2.70					3.9156	3.4583	3.3917
RTB 05-09	PIID0515H097	5.8750	3Y	8/19/2015	1015	2.78	4.655000	3.6250	3:14:58 PM	3.9191	4.0031	3.5550	3.4814
FXTN 10-37 *	PIBD1015H370	11.8750	3Y	8/25/2015	1021	2.80					4.0212	3.5750	3.5000
FXTN 05-69	PIBD0515K697	4.6250	3.5Y	11/25/2015	1113	3.05					4.1212	3.6997	3.6399
FXTN 10-38	PIBD1015L384	10.1250	3.5Y	12/15/2015	1133	3.10					4.1430	3.7268	3.6703
FXTN 10-39	PIBD1016A393	9.2500	3.5Y	1/12/2016	1161	3.18					4.1734	3.7647	3.7129
FXTN 07-48	PIBD0716A488	7.0000	3.5Y	1/27/2016	1176	3.22	4.420000	4.0250	9:34:55 AM	4.0250	4.1898	3.7851	3.7357
RTB 05-10	PIID0516C107	6.0000	3.5Y	3/3/2016	1212	3.32	8.500000	4.1000	3:16:02 PM	4.1440	4.2289	3.8338	3.7904
FXTN 10-40	PIBD1016C407	7.5000	3.5Y	3/30/2016	1239	3.39					4.2583	3.8704	3.8315
FXTN 10-41	PIBD1016D416	7.0000	3.5Y	4/27/2016	1267	3.47					4.2888	3.9084	3.8740
FXTN 10-42	PIBD1016I420	9.1250	4Y	9/4/2016	1397	3.83	687.218000	4.1000	3:02:56 PM	4.1006	4.4302	4.0846	4.0717
RTB 07-01 *	PIID0716I018	7.0000	4Y	9/24/2016	1417	3.88	36.670024	4.5000	3:13:50 PM	4.1301	4.4519	4.1117	4.1021
FXTN 10-43	PIBD1016K436	6.2500	4.5Y	11/16/2016	1470	4.03					4.4800	4.1234	4.1031
FXTN 07-49	PIBD0717C493	7.0000	4.5Y	3/31/2017	1605	4.40					4.5516	4.1533	4.1058
FXTN 20-01	PIBD2017D011	14.3750	4.5Y	4/24/2017	1629	4.46					4.5643	4.1586	4.1062
FXTN 05-70	PIBD0517G705	4.6250	5Y	7/5/2017	1701	4.66	2,000.000000	4.1000	2:23:17 PM	4.1075	4.6025	4.1745	4.1076
RTB 07-02	PIID0717H026	6.6250	5Y	8/19/2017	1746	4.78	50.000000	4.2000	2:18:49 PM	4.2000	4.6263	4.1845	4.1085
FXTN 10-44	PIBD1017H447	7.7500	5Y	8/23/2017	1750	4.79					4.6285	4.1854	4.1086
FXTN 07-50 *	PIBD0717J502	5.3750	5Y	10/28/2017	1816	4.98	1.000000	4.3000	11:17:33 AM	4.3000	4.6635	4.2000	4.1098
FXTN 10-45	PIBD1018A451	5.8750	5.5Y	1/31/2018	1911	5.24	1,074.000000	4.2500	3:34:15 PM	4.2953	4.6670	4.2425	4.1693
FXTN 07-51	PIBD0718H511	5.0000	6Y	8/18/2018	2110	5.78	3,916.480000	4.2750	4:05:06 PM	4.3755	4.6744	4.3314	4.2939
FXTN 10-47	PIBD1018K478	8.8750	6.5Y	11/20/2018	2204	6.04					4.6779	4.3735	4.3528
FXTN 10-48	PIBD1019B485	7.8750	6.5Y	2/19/2019	2295	6.29	1.000000	4.8000	11:39:25 AM	4.8000	4.6813	4.4142	4.4098
FXTN 07-53	PIBD0719D531	5.0000	6.5Y	4/26/2019	2361	6.47					4.6838	4.4437	4.4511

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FXTN 07-54	PIBD0719G547	4.7500	7Y	7/19/2019	2445	6.70	300.000000	4.5300	11:48:47 AM	4.5300	4.6869	4.4812	4.5037
FXTN 07-55 *	PIBD0719H555	4.7500	7Y	8/30/2019	2487	6.81					4.6885	4.5000	4.5300
FXTN 10-50	PIBD1020B508	7.7500	7.5Y	2/18/2020	2659	7.28	500.000000	4.5650	11:17:44 AM	4.5670	4.7476	4.5338	4.5556
RTB 10-01	PIID1020H015	7.2500	8Y	8/19/2020	2842	7.79					4.8105	4.5698	4.5828
FXTN 10-51	PIBD1020I510	6.1250	8Y	9/16/2020	2870	7.86					4.8201	4.5753	4.5869
FXTN 10-52	PIBD1020L525	5.8750	8.5Y	12/16/2020	2961	8.11	1.200000	4.4500	10:57:58 AM	4.4500	4.8514	4.5932	4.6004
RTB 10-02	PIID1021C027	7.3750	8.5Y	3/3/2021	3038	8.32	9.150000	4.5000	10:56:52 AM	4.5000	4.8779	4.6084	4.6119
FXTN 10-53	PIBD1021D531	6.5000	8.5Y	4/28/2021	3094	8.48					4.8971	4.6194	4.6202
RTB 10-03	PIID1021J039	5.7500	9Y	10/20/2021	3269	8.96					4.9573	4.6538	4.6462
FXTN 10-55	PIBD1021K551	5.7500	9.5Y	11/24/2021	3304	9.05	11,502.000000	4.6990	3:21:22 PM	4.6995	4.9693	4.6607	4.6514
FXTN 10-54	PIBD1022G545	6.3750	9.5Y	1/19/2022	3360	9.21					4.9886	4.6717	4.6597
FXTN 20-02	PIBD2022C021	15.0000	9.5Y	3/14/2022	3414	9.35					5.0071	4.6823	4.6678
FXTN 10-56	PIBD1022H562	4.8750	10Y	8/2/2022	3555	9.74					5.0556	4.7101	4.6887
FXTN 10-57	PIBD1022I570	4.7500	10Y	9/13/2022	3597	9.85	50.000000	4.7000	3:55:43 PM	4.7000	5.0700	4.7183	4.6949
FXTN 20-03 *	PIBD2022J033	12.7500	10Y	10/17/2022	3631	9.95					5.0817	4.7250	4.7000
FXTN 20-04	PIBD2023B048	13.0000	10.5Y	2/20/2023	3757	10.29					5.1077	4.7597	4.7354
FXTN 20-05	PIBD2023E054	11.8750	11Y	5/29/2023	3855	10.56					5.1279	4.7867	4.7629
FXTN 20-06	PIBD2023J068	11.3750	11Y	10/23/2023	4002	10.96					5.1582	4.8271	4.8042
FXTN 20-07	PIBD2024F075	12.3750	12Y	6/3/2024	4226	11.58					5.2044	4.8888	4.8671
FXTN 20-08	PIBD2024H086	12.8750	12Y	8/5/2024	4289	11.75					5.2174	4.9061	4.8847
FXTN 20-09	PIBD2024K091	13.7500	13Y	11/11/2024	4387	12.02					5.2376	4.9331	4.9123
FXTN 20-10	PIBD2025D103	12.1250	13Y	4/14/2025	4541	12.44					5.2694	4.9755	4.9555
FXTN 20-11	PIBD2025J116	12.1250	13Y	10/20/2025	4730	12.96					5.3083	5.0275	5.0086
FXTN 25-01	PIBD2525K015	18.2500	14Y	11/29/2025	4770	13.07					5.3166	5.0385	5.0198
FXTN 20-12	PIBD2026A122	10.2500	14Y	1/19/2026	4821	13.21					5.3271	5.0526	5.0341
RTB 15-01	PIID1526J019	6.2500	14Y	10/20/2026	5095	13.96	5.000000	5.2900	3:13:57 PM	5.2900	5.3836	5.1280	5.1110
FXTN 20-13	PIBD2026L139	8.0000	15Y	12/7/2026	5143	14.09					5.3935	5.1412	5.1245
RTB 15-02	PIID1527C023	5.3750	15Y	3/1/2027	5227	14.32	1.000000	5.3500	10:36:15 AM	5.3500	5.4108	5.1643	5.1481
FXTN 20-14	PIBD2027I140	8.6250	15Y	9/6/2027	5416	14.84					5.4498	5.2163	5.2012
FXTN 20-15	PIBD2028L151	9.5000	17Y	12/4/2028	5871	16.08					5.5436	5.3416	5.3289
FXTN 20-16	PIBD2030E166	8.7500	18Y	5/27/2030	6410	17.56					5.6547	5.4899	5.4802
FXTN 25-02	PIBD2530G029	12.5000	18Y	7/28/2030	6472	17.73					5.6675	5.5070	5.4976
FXTN 25-03	PIBD2531A032	11.2500	19Y	1/26/2031	6654	18.23	22.000000	5.6500	10:07:45 AM	5.6500	5.7050	5.5571	5.5487
FXTN 20-17	PIBD2031G171	8.0000	19Y	7/19/2031	6828	18.71	15,773.691179	5.6600	3:42:40 PM	5.6607	5.7409	5.6050	5.5976
FXTN 25-04	PIBD2531J042	9.3750	19Y	10/5/2031	6906	18.92					5.7570	5.6265	5.6195
FXTN 20-18	PIBD2032B183	5.8750	19Y	2/2/2032	7026	19.25	42.500000	5.7500	3:29:24 PM	5.7312	5.7817	5.6595	5.6532
RTB 20-01	PIID2032C014	5.8750	19Y	3/1/2032	7054	19.33	916.230000	5.7250	3:05:52 PM	5.7097	5.7875	5.6672	5.6610
FXTN 20-19 *	PIBD2032I195	5.7500	20Y	9/27/2032	7264	19.90					5.8308	5.7250	5.7200
FXTN 25-05	PIBD2532K057	8.5000	25Y	11/29/2032	7327	20.07					5.8376	5.7321	5.7273
FXTN 25-06	PIBD2534K062	9.2500	25Y	11/5/2034	8033	22.01					5.9146	5.8121	5.8086
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	8362	22.91					5.9505	5.8493	5.8466
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	8439	23.12	1.340000	5.9000	9:36:19 AM	5.9000	5.9589	5.8580	5.8554
FXTN 25-09	PIBD2536I097	7.6250	25Y	9/29/2036	8727	23.91					5.9902	5.8906	5.8886
FXTN 25-10	PIBD2537H103	5.7500	25Y	8/16/2037	9048	24.79	3.095000	5.7250	3:32:00 PM	5.7250	6.0252	5.9269	5.9256

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RTB 25-01 *	PIID2537J015	6.1250	25Y	10/24/2037	9117	24.98	8,723.200000	5.9300	4:12:42 PM	5.9337	6.0328	5.9348	5.9336