

**Interpolated Bonds**  
**November 08, 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	8	0.02					3.0861	3.0558	3.0558
FXTN 07-42	PIBD0713A421	9.0000	2M	1/5/2013	57	0.16					0.9978	0.8255	0.8168
FXTN 03-19	PIBD0313A199	5.2500	2M	1/7/2013	59	0.16					0.9748	0.8020	0.7923
FXTN 07-43	PIBD0713C438	8.7500	4M	3/3/2013	114	0.31	1,348.850000	1.0500	4:12:14 PM	1.0223	0.6931	0.5138	0.4939
FXTN 05-66	PIBD0513C664	6.6250	4M	3/13/2013	124	0.34					0.7188	0.5393	0.5214
FXTN 10-31	PIBD1013C316	12.7500	5M	3/27/2013	138	0.38					0.7548	0.5750	0.5600
FXTN 10-32	PIBD1013E320	11.7500	6M	5/15/2013	187	0.51					0.8808	0.7000	0.6950
FXTN 07-44	PIBD0713F446	9.6250	8M	6/29/2013	232	0.64					0.9428	0.7656	0.7593
RTB 05-07	PIID0513G075	9.0000	9M	7/31/2013	264	0.72					0.9869	0.8123	0.8050
FXTN 10-33	PIBD1013J337	11.0000	11M	10/9/2013	334	0.92					1.0834	0.9144	0.9050
FXTN 07-45	PIBD0713K457	7.1250	1Y	11/2/2013	358	0.98					1.1291	0.9566	0.9477
FXTN 05-67	PIBD0514A673	6.2500	1.5Y	1/27/2014	444	1.22					1.6100	1.2905	1.3131
FXTN 10-34	PIBD1014C341	12.3750	1.5Y	3/25/2014	501	1.37					1.9287	1.5118	1.5553
FXTN 10-35	PIBD1014G356	12.7500	2Y	7/15/2014	613	1.68					2.5550	1.9467	2.0312
RTB 05-08	PIID0514I080	6.2500	2Y	9/24/2014	684	1.87	885.821912	2.5150	3:58:43 PM	2.4179	2.9520	2.2223	2.3329
FXTN 07-46	PIBD0714J466	6.5000	2Y	10/4/2014	694	1.90					3.0079	2.2612	2.3754
SPTB 10-03 *	SPTB1014J037	12.2500	2Y	10/14/2014	704	1.93					3.0638	2.3000	2.4179
FXTN 10-36	PIBD1015B367	12.3750	2.5Y	2/24/2015	837	2.29	100.000000	3.1500	2:20:13 PM	3.1500	3.4705	2.8032	2.7880
FXTN 05-68	PIBD0515E685	6.3750	3Y	5/13/2015	915	2.51					3.7090	3.0983	3.0050
FXTN 07-47	PIBD0715E477	8.3750	3Y	5/22/2015	924	2.53	455.605450	3.1500	3:46:17 PM	3.3030	3.7365	3.1324	3.0301
FXTN 04-20	PIBD0415G203	4.8750	3Y	7/21/2015	984	2.70					3.9199	3.3594	3.1971
RTB 05-09	PIID0515H097	5.8750	3Y	8/19/2015	1013	2.78	100.800000	3.2500	2:04:28 PM	3.2559	4.0086	3.4691	3.2778
FXTN 10-37 *	PIBD1015H370	11.8750	3Y	8/25/2015	1019	2.79					4.0269	3.4918	3.2945
FXTN 05-69	PIBD0515K697	4.6250	3.5Y	11/25/2015	1111	3.04	0.528000	4.0000	3:07:32 PM	4.0000	4.0908	3.6100	3.4501
FXTN 10-38	PIBD1015L384	10.1250	3.5Y	12/15/2015	1131	3.10					4.1047	3.6357	3.4839
FXTN 10-39	PIBD1016A393	9.2500	3.5Y	1/12/2016	1159	3.18					4.1241	3.6717	3.5313
FXTN 07-48	PIBD0716A488	7.0000	3.5Y	1/27/2016	1174	3.22	26.600000	3.9750	11:45:05 AM	3.8857	4.1346	3.6910	3.5566
RTB 05-10	PIID0516C107	6.0000	3.5Y	3/3/2016	1210	3.32	1.100000	3.7750	3:42:27 PM	3.7750	4.1596	3.7373	3.6175
FXTN 10-40	PIBD1016C407	7.5000	3.5Y	3/30/2016	1237	3.39					4.1783	3.7720	3.6632
FXTN 10-41	PIBD1016D416	7.0000	3.5Y	4/27/2016	1265	3.47					4.1978	3.8079	3.7105
FXTN 10-42	PIBD1016I420	9.1250	4Y	9/4/2016	1395	3.82	737.698948	3.8500	3:59:13 PM	3.9642	4.2880	3.9750	3.9304
RTB 07-01 *	PIID0716I018	7.0000	4Y	9/24/2016	1415	3.88					4.3019	4.0007	3.9642
FXTN 10-43	PIBD1016K436	6.2500	4.5Y	11/16/2016	1468	4.02					4.2962	4.0097	3.9771
FXTN 07-49	PIBD0717C493	7.0000	4.5Y	3/31/2017	1603	4.39	1,180.000000	4.0000	12:04:53 PM	4.0273	4.2816	4.0325	4.0097
FXTN 20-01	PIBD2017D011	14.3750	4.5Y	4/24/2017	1627	4.46					4.2791	4.0366	4.0156
FXTN 05-70	PIBD0517G705	4.6250	5Y	7/5/2017	1699	4.65	10,000.000000	4.0750	10:41:41 AM	4.0725	4.2713	4.0488	4.0330
RTB 07-02	PIID0717H026	6.6250	5Y	8/19/2017	1744	4.78	200.000000	4.1250	9:35:32 AM	4.1437	4.2664	4.0564	4.0439
FXTN 10-44	PIBD1017H447	7.7500	5Y	8/23/2017	1748	4.79	120.000000	4.0500	2:59:31 PM	4.0625	4.2660	4.0570	4.0449
FXTN 07-50	PIBD0717J502	5.3750	5Y	10/28/2017	1814	4.97					4.2589	4.0682	4.0608
FXTN 05-71 *	PIBD0517K719	4.1250	5Y	11/8/2017	1825	5.00	4,360.000000	4.0000	2:54:58 PM	4.0392	4.2577	4.0701	4.0635
FXTN 10-45	PIBD1018A451	5.8750	5.5Y	1/31/2018	1909	5.23	300.000000	4.0850	11:11:36 AM	4.1042	4.3113	4.1134	4.1013
FXTN 07-51	PIBD0718H511	5.0000	6Y	8/18/2018	2108	5.78	10,038.600000	4.1000	3:47:18 PM	4.1264	4.4383	4.2162	4.1909
FXTN 10-47	PIBD1018K478	8.8750	6.5Y	11/20/2018	2202	6.03					4.4983	4.2647	4.2332
FXTN 10-48	PIBD1019B485	7.8750	6.5Y	2/19/2019	2293	6.28					4.5563	4.3117	4.2741

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FXTN 07-53	PIBD0719D531	5.0000	6.5Y	4/26/2019	2359	6.46					4.5984	4.3457	4.3038
FXTN 07-54	PIBD0719G547	4.7500	7Y	7/19/2019	2443	6.69	4,652.000000	4.2400	4:04:45 PM	4.3605	4.6520	4.3891	4.3416
FXTN 07-55 *	PIBD0719H555	4.7500	7Y	8/30/2019	2485	6.81					4.6788	4.4108	4.3605
FXTN 10-50	PIBD1020B508	7.7500	7.5Y	2/18/2020	2657	7.28	2,201.000000	4.5200	3:22:57 PM	4.5089	4.7503	4.4502	4.4075
RTB 10-01	PIID1020H015	7.2500	8Y	8/19/2020	2840	7.78					4.8262	4.4921	4.4574
FXTN 10-51	PIBD1020I510	6.1250	8Y	9/16/2020	2868	7.86	50.000000	4.5500	11:27:30 AM	4.5500	4.8379	4.4985	4.4650
FXTN 10-52	PIBD1020L525	5.8750	8.5Y	12/16/2020	2959	8.11	1.000000	4.4500	11:51:04 AM	4.4500	4.8757	4.5193	4.4899
RTB 10-02	PIID1021C027	7.3750	8.5Y	3/3/2021	3036	8.32	875.317000	4.6000	2:44:05 PM	4.6118	4.9076	4.5369	4.5109
FXTN 10-53	PIBD1021D531	6.5000	8.5Y	4/28/2021	3092	8.47					4.9309	4.5498	4.5262
RTB 10-03	PIID1021J039	5.7500	9Y	10/20/2021	3267	8.95	3.200000	4.7000	2:34:54 PM	4.7156	5.0035	4.5898	4.5739
FXTN 10-55	PIBD1021K551	5.7500	9.5Y	11/24/2021	3302	9.05	7,381.850000	4.5990	4:03:01 PM	4.6075	5.0181	4.5978	4.5835
FXTN 10-54	PIBD1022G545	6.3750	9.5Y	1/19/2022	3358	9.20	400.000000	4.6000	4:14:22 PM	4.6131	5.0413	4.6107	4.5987
FXTN 20-02	PIBD2022C021	15.0000	9.5Y	3/14/2022	3412	9.35					5.0637	4.6230	4.6135
FXTN 10-56	PIBD1022H562	4.8750	10Y	8/2/2022	3553	9.73	100.000000	4.6650	9:37:51 AM	4.6650	5.1223	4.6553	4.6520
FXTN 10-57	PIBD1022I570	4.7500	10Y	9/13/2022	3595	9.85	550.000000	4.6700	9:36:40 AM	4.6741	5.1397	4.6649	4.6634
FXTN 20-03 *	PIBD2022J033	12.7500	10Y	10/17/2022	3629	9.94					5.1538	4.6727	4.6727
FXTN 20-04	PIBD2023B048	13.0000	10.5Y	2/20/2023	3755	10.29					5.1778	4.7088	4.7083
FXTN 20-05	PIBD2023E054	11.8750	11Y	5/29/2023	3853	10.56					5.1965	4.7370	4.7360
FXTN 20-06	PIBD2023J068	11.3750	11Y	10/23/2023	4000	10.96					5.2245	4.7791	4.7776
FXTN 20-07	PIBD2024F075	12.3750	12Y	6/3/2024	4224	11.57					5.2671	4.8434	4.8409
FXTN 20-08	PIBD2024H086	12.8750	12Y	8/5/2024	4287	11.75	210.000000	5.0000	2:02:39 PM	5.0000	5.2791	4.8615	4.8588
FXTN 20-09	PIBD2024K091	13.7500	13Y	11/11/2024	4385	12.01					5.2978	4.8896	4.8865
FXTN 20-10	PIBD2025D103	12.1250	13Y	4/14/2025	4539	12.44					5.3271	4.9338	4.9300
FXTN 20-11	PIBD2025J116	12.1250	13Y	10/20/2025	4728	12.95					5.3630	4.9880	4.9835
FXTN 25-01	PIBD2525K015	18.2500	14Y	11/29/2025	4768	13.06					5.3707	4.9995	4.9948
FXTN 20-12	PIBD2026A122	10.2500	14Y	1/19/2026	4819	13.20					5.3804	5.0141	5.0092
RTB 15-01	PIID1526J019	6.2500	14Y	10/20/2026	5093	13.95	2,243.796000	5.2300	2:55:02 PM	5.2259	5.4325	5.0927	5.0867
FXTN 20-13	PIBD2026L139	8.0000	15Y	12/7/2026	5141	14.08					5.4417	5.1065	5.1002
RTB 15-02	PIID1527C023	5.3750	15Y	3/1/2027	5225	14.32	4,590.125000	5.3000	3:29:05 PM	5.2541	5.4576	5.1306	5.1240
FXTN 20-14	PIBD2027I140	8.6250	15Y	9/6/2027	5414	14.83					5.4936	5.1848	5.1774
FXTN 20-15	PIBD2028L151	9.5000	17Y	12/4/2028	5869	16.08					5.5802	5.3153	5.3061
FXTN 20-16	PIBD2030E166	8.7500	18Y	5/27/2030	6408	17.56					5.6828	5.4700	5.4585
FXTN 25-02	PIBD2530G029	12.5000	18Y	7/28/2030	6470	17.73					5.6946	5.4878	5.4760
FXTN 25-03	PIBD2531A032	11.2500	19Y	1/26/2031	6652	18.22	200.000000	5.6400	11:20:42 AM	5.6450	5.7293	5.5400	5.5275
FXTN 20-17	PIBD2031G171	8.0000	19Y	7/19/2031	6826	18.70	17,154.950000	5.6050	3:51:54 PM	5.6336	5.7624	5.5899	5.5767
FXTN 25-04	PIBD2531J042	9.3750	19Y	10/5/2031	6904	18.92					5.7772	5.6123	5.5988
FXTN 20-18	PIBD2032B183	5.8750	19Y	2/2/2032	7024	19.24	45.411000	5.7400	4:07:47 PM	5.7478	5.8001	5.6467	5.6327
RTB 20-01	PIID2032C014	5.8750	19Y	3/1/2032	7052	19.32	4,415.250000	5.6600	4:11:55 PM	5.6826	5.8054	5.6548	5.6406
FXTN 20-19 *	PIBD2032I195	5.7500	20Y	9/27/2032	7262	19.90					5.8454	5.7150	5.7000
FXTN 25-05	PIBD2532K057	8.5000	25Y	11/29/2032	7325	20.07					5.8520	5.7216	5.7069
FXTN 25-06	PIBD2534K062	9.2500	25Y	11/5/2034	8031	22.00					5.9260	5.7961	5.7845
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	8360	22.90					5.9605	5.8308	5.8206
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	8437	23.12	1,057.119000	5.7950	4:08:49 PM	5.7808	5.9685	5.8389	5.8290
FXTN 25-09	PIBD2536I097	7.6250	25Y	9/29/2036	8725	23.90					5.9987	5.8692	5.8607

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FXTN 25-10	PIBD2537H103	5.7500	25Y	8/16/2037	9046	24.78	7.490000	5.7250	2:58:25 PM	5.7049	6.0324	5.9031	5.8959
RTB 25-01 *	PIID2537J015	6.1250	25Y	10/24/2037	9115	24.97	15,556.722000	5.8900	4:05:41 PM	5.9119	6.0396	5.9103	5.9035