

Interpolated Bonds
December 11, 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	24	0.07					2.0997	2.0134	2.0134
FXTN 03-19	PIBD0313A199	5.2500	<1M	1/7/2013	26	0.07					1.9780	1.8841	1.8841
FXTN 07-43	PIBD0713C438	8.7500	2M	3/3/2013	81	0.22					0.6717	0.4918	0.4719
FXTN 05-66	PIBD0513C664	6.6250	3M	3/13/2013	91	0.25					0.5865	0.4000	0.3750
FXTN 10-31	PIBD1013C316	12.7500	4M	3/27/2013	105	0.29	43.788524	0.3000	12:24:47 PM	0.3000	0.6411	0.4571	0.4115
FXTN 10-32	PIBD1013E320	11.7500	5M	5/15/2013	154	0.42					0.8320	0.6568	0.5393
FXTN 07-44	PIBD0713F446	9.6250	7M	6/29/2013	199	0.55					0.9965	0.8280	0.6247
RTB 05-07	PIID0513G075	9.0000	8M	7/31/2013	231	0.63					1.0995	0.9341	0.6442
FXTN 10-33	PIBD1013J337	11.0000	10M	10/9/2013	301	0.82					1.3249	1.1662	0.6867
FXTN 07-45	PIBD0713K457	7.1250	11M	11/2/2013	325	0.89					1.4021	1.2457	0.7013
FXTN 05-67	PIBD0514A673	6.2500	1.5Y	1/27/2014	411	1.13	3.400000	1.2500	8:55:32 AM	1.2500	1.7567	1.5204	0.9623
FXTN 10-34	PIBD1014C341	12.3750	1.5Y	3/25/2014	468	1.28					2.0344	1.6968	1.2501
FXTN 10-35	PIBD1014G356	12.7500	2Y	7/15/2014	580	1.59					2.5801	2.0434	1.8156
RTB 05-08	PIID0514I080	6.2500	2Y	9/24/2014	651	1.78	7.000000	2.7500	10:58:57 AM	2.8137	2.9260	2.2631	2.1740
FXTN 07-46	PIBD0714J466	6.5000	2Y	10/4/2014	661	1.81					2.9747	2.2941	2.2245
SPTB 10-03 *	SPTB1014J037	12.2500	2Y	10/14/2014	671	1.84					3.0235	2.3250	2.2750
FXTN 10-36	PIBD1015B367	12.3750	2.5Y	2/24/2015	804	2.20	10.000000	3.2500	2:43:45 PM	3.2500	3.2923	2.6518	2.6050
FXTN 05-68	PIBD0515E685	6.3750	2.5Y	5/13/2015	882	2.42					3.4500	2.8434	2.7986
FXTN 07-47	PIBD0715E477	8.3750	2.5Y	5/22/2015	891	2.44	1.000000	2.8750	2:38:00 PM	2.8750	3.4682	2.8655	2.8209
FXTN 04-20	PIBD0415G203	4.8750	3Y	7/21/2015	951	2.61					3.5894	3.0130	2.9698
RTB 05-09	PIID0515H097	5.8750	3Y	8/19/2015	980	2.68					3.6481	3.0842	3.0418
FXTN 10-37	PIBD1015H370	11.8750	3Y	8/25/2015	986	2.70					3.6602	3.0990	3.0567
FXTN 05-69 *	PIBD0515K697	4.6250	3Y	11/25/2015	1078	2.95					3.8462	3.3250	3.2850
FXTN 10-38	PIBD1015L384	10.1250	3.5Y	12/15/2015	1098	3.01					3.8628	3.3453	3.3076
FXTN 10-39	PIBD1016A393	9.2500	3.5Y	1/12/2016	1126	3.08					3.8861	3.3738	3.3391
FXTN 07-48	PIBD0716A488	7.0000	3.5Y	1/27/2016	1141	3.13	111.400000	4.0000	3:13:25 PM	3.3601	3.8986	3.3890	3.3561
RTB 05-10	PIID0516C107	6.0000	3.5Y	3/3/2016	1177	3.22	106.900000	3.8500	10:42:14 AM	3.8647	3.9285	3.4256	3.3966
FXTN 10-40	PIBD1016C407	7.5000	3.5Y	3/30/2016	1204	3.30					3.9510	3.4530	3.4271
FXTN 10-41	PIBD1016D416	7.0000	3.5Y	4/27/2016	1232	3.38					3.9742	3.4814	3.4587
FXTN 10-42	PIBD1016I420	9.1250	4Y	9/4/2016	1362	3.73	405.000000	3.6500	11:12:26 AM	3.6555	4.0824	3.6135	3.6053
RTB 07-01	PIID0716I018	7.0000	4Y	9/24/2016	1382	3.79	80.000000	3.8500	10:41:25 AM	3.8500	4.0990	3.6338	3.6278
FXTN 10-43 *	PIBD1016K436	6.2500	4Y	11/16/2016	1435	3.93					4.1431	3.6876	3.6876
FXTN 07-49	PIBD0717C493	7.0000	4.5Y	3/31/2017	1570	4.30					4.1108	3.6828	3.6450
FXTN 20-01	PIBD2017D011	14.3750	4.5Y	4/24/2017	1594	4.37					4.1050	3.6820	3.6375
FXTN 05-70	PIBD0517G705	4.6250	5Y	7/5/2017	1666	4.56					4.0878	3.6795	3.6147
RTB 07-02	PIID0717H026	6.6250	5Y	8/19/2017	1711	4.69					4.0771	3.6779	3.6006
FXTN 10-44	PIBD1017H447	7.7500	5Y	8/23/2017	1715	4.70					4.0761	3.6777	3.5993
FXTN 07-50	PIBD0717J502	5.3750	5Y	10/28/2017	1781	4.88					4.0603	3.6754	3.5785
FXTN 05-71 *	PIBD0517K719	4.1250	5Y	11/8/2017	1792	4.91					4.0577	3.6750	3.5750
FXTN 10-45	PIBD1018A451	5.8750	5.5Y	1/31/2018	1876	5.14	2,136.000000	3.9250	3:34:45 PM	3.8519	4.0662	3.7032	3.6123
FXTN 07-51	PIBD0718H511	5.0000	6Y	8/18/2018	2075	5.68	70.400000	3.9725	3:41:28 PM	3.8637	4.0862	3.7701	3.7005
FXTN 10-47	PIBD1018K478	8.8750	6Y	11/20/2018	2169	5.94					4.0957	3.8017	3.7422
FXTN 10-48	PIBD1019B485	7.8750	6.5Y	2/19/2019	2260	6.19					4.1049	3.8323	3.7826
FXTN 07-53	PIBD0719D531	5.0000	6.5Y	4/26/2019	2326	6.37					4.1115	3.8544	3.8119

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FXTN 07-54	PIBD0719G547	4.7500	7Y	7/19/2019	2410	6.60	4.000000	3.9750	12:03:54 PM	3.9750	4.1200	3.8827	3.8491
FXTN 07-55	PIBD0719H555	4.7500	7Y	8/30/2019	2452	6.72					4.1242	3.8968	3.8677
FXTN 07-56 *	PIBD0719K560	3.8750	7Y	11/22/2019	2536	6.95					4.1327	3.9250	3.9050
FXTN 10-50	PIBD1020B508	7.7500	7.5Y	2/18/2020	2624	7.19					4.1551	3.9488	3.9244
RTB 10-01	PIID1020H015	7.2500	8Y	8/19/2020	2807	7.69					4.2017	3.9982	3.9648
FXTN 10-51	PIBD1020I510	6.1250	8Y	9/16/2020	2835	7.77					4.2088	4.0058	3.9710
FXTN 10-52	PIBD1020L525	5.8750	8.5Y	12/16/2020	2926	8.02					4.2320	4.0304	3.9911
RTB 10-02	PIID1021C027	7.3750	8.5Y	3/3/2021	3003	8.23	2.193000	4.0500	2:03:22 PM	4.0272	4.2516	4.0512	4.0081
FXTN 10-53	PIBD1021D531	6.5000	8.5Y	4/28/2021	3059	8.38					4.2659	4.0664	4.0204
RTB 10-03	PIID1021J039	5.7500	9Y	10/20/2021	3234	8.86	0.500000	4.2500	3:07:13 PM	4.2500	4.3105	4.1136	4.0591
FXTN 10-55	PIBD1021K551	5.7500	9Y	11/24/2021	3269	8.96	401.000000	4.1000	3:55:19 PM	4.1823	4.3194	4.1231	4.0668
FXTN 10-54	PIBD1022G545	6.3750	9.5Y	1/19/2022	3325	9.11	16.800000	4.1147	10:43:48 AM	4.1064	4.3336	4.1382	4.0791
FXTN 20-02	PIBD2022C021	15.0000	9.5Y	3/14/2022	3379	9.26					4.3474	4.1528	4.0911
FXTN 10-56	PIBD1022H562	4.8750	10Y	8/2/2022	3520	9.64					4.3833	4.1909	4.1222
FXTN 10-57	PIBD1022I570	4.7500	10Y	9/13/2022	3562	9.76					4.3940	4.2023	4.1315
FXTN 20-03	PIBD2022J033	12.7500	10Y	10/17/2022	3596	9.85					4.4027	4.2115	4.1390
FXTN 10-58 *	PIBD1022L585	4.0000	10Y	12/6/2022	3646	9.99					4.4154	4.2250	4.1500
FXTN 20-04	PIBD2023B048	13.0000	10.5Y	2/20/2023	3722	10.20					4.4475	4.2537	4.1802
FXTN 20-05	PIBD2023E054	11.8750	10.5Y	5/29/2023	3820	10.47					4.4890	4.2906	4.2192
FXTN 20-06	PIBD2023J068	11.3750	11Y	10/23/2023	3967	10.87					4.5512	4.3461	4.2776
FXTN 20-07	PIBD2024F075	12.3750	12Y	6/3/2024	4191	11.48					4.6459	4.4305	4.3666
FXTN 20-08	PIBD2024H086	12.8750	12Y	8/5/2024	4254	11.65					4.6726	4.4543	4.3917
FXTN 20-09	PIBD2024K091	13.7500	12Y	11/11/2024	4352	11.92					4.7140	4.4913	4.4306
FXTN 20-10	PIBD2025D103	12.1250	13Y	4/14/2025	4506	12.35					4.7792	4.5493	4.4918
FXTN 20-11	PIBD2025J116	12.1250	13Y	10/20/2025	4695	12.86					4.8591	4.6206	4.5669
FXTN 25-01	PIBD2525K015	18.2500	13Y	11/29/2025	4735	12.97					4.8760	4.6357	4.5828
FXTN 20-12	PIBD2026A122	10.2500	14Y	1/19/2026	4786	13.11	16.000000	5.1000	3:01:44 PM	5.1000	4.8976	4.6549	4.6031
RTB 15-01	PIID1526J019	6.2500	14Y	10/20/2026	5060	13.86	106.330000	5.1500	2:22:31 PM	5.1002	5.0135	4.7583	4.7120
FXTN 20-13	PIBD2026L139	8.0000	14Y	12/7/2026	5108	13.99					5.0338	4.7764	4.7311
RTB 15-02	PIID1527C023	5.3750	15Y	3/1/2027	5192	14.22	408.050000	5.0000	3:02:40 PM	5.0611	5.0694	4.8080	4.7645
FXTN 20-14	PIBD2027I140	8.6250	15Y	9/6/2027	5381	14.74					5.1493	4.8793	4.8396
FXTN 20-15	PIBD2028L151	9.5000	16Y	12/4/2028	5836	15.99					5.3418	5.0509	5.0204
FXTN 20-16	PIBD2030E166	8.7500	18Y	5/27/2030	6375	17.47					5.5698	5.2542	5.2347
FXTN 25-02	PIBD2530G029	12.5000	18Y	7/28/2030	6437	17.64					5.5960	5.2776	5.2593
FXTN 25-03	PIBD2531A032	11.2500	19Y	1/26/2031	6619	18.13					5.6730	5.3462	5.3317
FXTN 20-17	PIBD2031G171	8.0000	19Y	7/19/2031	6793	18.61	4,593.800000	5.5075	3:29:26 PM	5.5045	5.7466	5.4118	5.4008
FXTN 25-04	PIBD2531J042	9.3750	19Y	10/5/2031	6871	18.82					5.7796	5.4412	5.4318
FXTN 20-18	PIBD2032B183	5.8750	19Y	2/2/2032	6991	19.15	264.000000	5.6000	3:10:19 PM	5.5749	5.8304	5.4865	5.4795
RTB 20-01	PIID2032C014	5.8750	19Y	3/1/2032	7019	19.23	197.062000	5.5500	3:58:29 PM	5.5352	5.8422	5.4970	5.4906
FXTN 20-19	PIBD2032I195	5.7500	20Y	9/27/2032	7229	19.81	101.000000	5.5150	2:47:23 PM	5.5992	5.9310	5.5762	5.5741
FXTN 25-05 *	PIBD2532K057	8.5000	20Y	11/29/2032	7292	19.98					5.9577	5.6000	5.5992
FXTN 25-06	PIBD2534K062	9.2500	25Y	11/5/2034	7998	21.91					5.9047	5.6005	5.6030
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	8327	22.81					5.8801	5.6007	5.6048
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	8404	23.02	251.950000	5.6250	3:11:57 PM	5.6240	5.8743	5.6008	5.6052

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FXTN 25-09	PIBD2536I097	7.6250	25Y	9/29/2036	8692	23.81					5.8527	5.6010	5.6068
FXTN 25-10	PIBD2537H103	5.7500	25Y	8/16/2037	9013	24.69	212.625300	5.5800	3:38:27 PM	5.5937	5.8286	5.6012	5.6085
RTB 25-01 *	PIID2537J015	6.1250	25Y	10/24/2037	9082	24.88	2,486.231000	5.6140	3:48:58 PM	5.6087	5.8235	5.6013	5.6089