

Interpolated Bonds
December 17, 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	18	0.05					2.2926	2.2104	2.2104
FXTN 03-19	PIBD0313A199	5.2500	<1M	1/7/2013	20	0.05					2.1506	2.0587	2.0587
FXTN 07-43	PIBD0713C438	8.7500	2M	3/3/2013	75	0.21					0.6960	0.5177	0.5003
FXTN 05-66	PIBD0513C664	6.6250	3M	3/13/2013	85	0.23					0.6144	0.4338	0.4119
FXTN 10-31	PIBD1013C316	12.7500	3M	3/27/2013	99	0.27					0.5782	0.3964	0.3714
FXTN 10-32	PIBD1013E320	11.7500	5M	5/15/2013	148	0.41					0.7246	0.5464	0.5214
FXTN 07-44	PIBD0713F446	9.6250	7M	6/29/2013	193	0.53					0.8570	0.6790	0.6545
RTB 05-07	PIID0513G075	9.0000	8M	7/31/2013	225	0.62	1.000000	1.5000	11:20:55 AM	1.5000	0.9313	0.7219	0.7021
FXTN 10-33	PIBD1013J337	11.0000	10M	10/9/2013	295	0.81					1.0940	0.8156	0.8062
FXTN 07-45	PIBD0713K457	7.1250	11M	11/2/2013	319	0.87					1.1498	0.8478	0.8420
FXTN 05-67	PIBD0514A673	6.2500	1.5Y	1/27/2014	405	1.11	0.900000	1.5000	3:08:46 PM	1.5000	1.5127	1.1067	1.0990
FXTN 10-34	PIBD1014C341	12.3750	1.5Y	3/25/2014	462	1.27					1.8430	1.3573	1.3404
FXTN 10-35	PIBD1014G356	12.7500	2Y	7/15/2014	574	1.57					2.4920	1.8498	1.8147
RTB 05-08	PIID0514I080	6.2500	2Y	9/24/2014	645	1.77					2.9033	2.1621	2.1153
FXTN 07-46	PIBD0714J466	6.5000	2Y	10/4/2014	655	1.79					2.9613	2.2060	2.1577
SPTB 10-03 *	SPTB1014J037	12.2500	2Y	10/14/2014	665	1.82					3.0192	2.2500	2.2000
FXTN 10-36	PIBD1015B367	12.3750	2.5Y	2/24/2015	798	2.19					3.3169	2.5615	2.5115
FXTN 05-68	PIBD0515E685	6.3750	2.5Y	5/13/2015	876	2.40					3.4915	2.7441	2.6941
FXTN 07-47	PIBD0715E477	8.3750	2.5Y	5/22/2015	885	2.42					3.5117	2.7652	2.7152
FXTN 04-20	PIBD0415G203	4.8750	3Y	7/21/2015	945	2.59					3.6460	2.9057	2.8557
RTB 05-09	PIID0515H097	5.8750	3Y	8/19/2015	974	2.67	2.100000	3.7000	11:14:41 AM	3.7000	3.7109	2.9737	2.9237
FXTN 10-37	PIBD1015H370	11.8750	3Y	8/25/2015	980	2.68					3.7243	2.9877	2.9377
FXTN 05-69	PIBD0515K697	4.6250	3Y	11/25/2015	1072	2.94					3.9302	3.2032	3.1532
FXTN 10-38 *	PIBD1015L384	10.1250	3Y	12/15/2015	1092	2.99					3.9750	3.2500	3.2000
FXTN 10-39	PIBD1016A393	9.2500	3.5Y	1/12/2016	1120	3.07					3.9852	3.2853	3.2374
FXTN 07-48	PIBD0716A488	7.0000	3.5Y	1/27/2016	1135	3.11	1.000000	4.0000	11:50:52 AM	4.0000	3.9907	3.3042	3.2574
RTB 05-10	PIID0516C107	6.0000	3.5Y	3/3/2016	1171	3.21	5.000000	3.9000	11:14:47 AM	3.9000	4.0039	3.3496	3.3055
FXTN 10-40	PIBD1016C407	7.5000	3.5Y	3/30/2016	1198	3.28					4.0137	3.3837	3.3415
FXTN 10-41	PIBD1016D416	7.0000	3.5Y	4/27/2016	1226	3.36					4.0239	3.4190	3.3789
FXTN 10-42	PIBD1016I420	9.1250	4Y	9/4/2016	1356	3.72	2.500000	4.0000	11:51:13 AM	4.0000	4.0714	3.5829	3.5525
RTB 07-01	PIID0716I018	7.0000	4Y	9/24/2016	1376	3.77	1.000000	3.9000	3:27:50 PM	3.9000	4.0787	3.6082	3.5792
FXTN 10-43 *	PIBD1016K436	6.2500	4Y	11/16/2016	1429	3.92					4.0981	3.6750	3.6500
FXTN 07-49	PIBD0717C493	7.0000	4.5Y	3/31/2017	1564	4.28	6,001.000000	4.1250	2:00:56 PM	3.7001	4.0697	3.6655	3.6405
FXTN 20-01	PIBD2017D011	14.3750	4.5Y	4/24/2017	1588	4.35					4.0647	3.6639	3.6389
FXTN 05-70	PIBD0517G705	4.6250	5Y	7/5/2017	1660	4.55					4.0495	3.6588	3.6338
RTB 07-02	PIID0717H026	6.6250	5Y	8/19/2017	1705	4.67					4.0401	3.6557	3.6307
FXTN 10-44	PIBD1017H447	7.7500	5Y	8/23/2017	1709	4.68					4.0393	3.6554	3.6304
FXTN 07-50	PIBD0717J502	5.3750	5Y	10/28/2017	1775	4.86					4.0254	3.6508	3.6258
FXTN 05-71 *	PIBD0517K719	4.1250	5Y	11/8/2017	1786	4.89					4.0231	3.6500	3.6250
FXTN 10-45	PIBD1018A451	5.8750	5.5Y	1/31/2018	1870	5.12					4.0338	3.6799	3.6673
FXTN 07-51	PIBD0718H511	5.0000	6Y	8/18/2018	2069	5.67	125.200000	3.9750	3:56:13 PM	3.9428	4.0594	3.7508	3.7676
FXTN 10-47	PIBD1018K478	8.8750	6Y	11/20/2018	2163	5.93					4.0714	3.7843	3.8150
FXTN 10-48	PIBD1019B485	7.8750	6.5Y	2/19/2019	2254	6.18					4.0831	3.8167	3.8609
FXTN 07-53	PIBD0719D531	5.0000	6.5Y	4/26/2019	2320	6.36					4.0915	3.8402	3.8942

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FXTN 07-54	PIBD0719G547	4.7500	7Y	7/19/2019	2404	6.59	2,800.000000	4.0000	11:24:21 AM	4.0000	4.1023	3.8701	3.9365
FXTN 07-55	PIBD0719H555	4.7500	7Y	8/30/2019	2446	6.70					4.1077	3.8851	3.9577
FXTN 07-56 *	PIBD0719K560	3.8750	7Y	11/22/2019	2530	6.93					4.1185	3.9150	4.0000
FXTN 10-50	PIBD1020B508	7.7500	7.5Y	2/18/2020	2618	7.17	100.000000	4.0375	10:38:47 AM	4.0375	4.1417	3.9376	4.0139
RTB 10-01	PIID1020H015	7.2500	8Y	8/19/2020	2801	7.67	0.500000	4.2500	10:51:56 AM	4.2500	4.1900	3.9846	4.0427
FXTN 10-51	PIBD1020I510	6.1250	8Y	9/16/2020	2829	7.75					4.1974	3.9918	4.0471
FXTN 10-52	PIBD1020L525	5.8750	8Y	12/16/2020	2920	8.00	0.993000	4.2500	11:16:29 AM	4.2500	4.2214	4.0151	4.0615
RTB 10-02	PIID1021C027	7.3750	8.5Y	3/3/2021	2997	8.21	1.470000	3.7000	10:09:12 AM	3.7000	4.2418	4.0349	4.0736
FXTN 10-53	PIBD1021D531	6.5000	8.5Y	4/28/2021	3053	8.36					4.2566	4.0493	4.0825
RTB 10-03	PIID1021J039	5.7500	9Y	10/20/2021	3228	8.84					4.3028	4.0942	4.1100
FXTN 10-55	PIBD1021K551	5.7500	9Y	11/24/2021	3263	8.94	80.000000	4.1750	12:07:56 PM	4.1750	4.3120	4.1032	4.1156
FXTN 10-54	PIBD1022G545	6.3750	9.5Y	1/19/2022	3319	9.09	342.000000	4.0500	9:19:10 AM	4.0500	4.3268	4.1176	4.1244
FXTN 20-02	PIBD2022C021	15.0000	9.5Y	3/14/2022	3373	9.24					4.3410	4.1314	4.1329
FXTN 10-56	PIBD1022H562	4.8750	10Y	8/2/2022	3514	9.63					4.3783	4.1676	4.1551
FXTN 10-57	PIBD1022I570	4.7500	10Y	9/13/2022	3556	9.74					4.3894	4.1784	4.1618
FXTN 20-03	PIBD2022J033	12.7500	10Y	10/17/2022	3590	9.84					4.3983	4.1872	4.1671
FXTN 10-58 *	PIBD1022L585	4.0000	10Y	12/6/2022	3640	9.97					4.4115	4.2000	4.1750
FXTN 20-04	PIBD2023B048	13.0000	10.5Y	2/20/2023	3716	10.18					4.4444	4.2292	4.2047
FXTN 20-05	PIBD2023E054	11.8750	10.5Y	5/29/2023	3814	10.45					4.4868	4.2668	4.2430
FXTN 20-06	PIBD2023J068	11.3750	11Y	10/23/2023	3961	10.85					4.5504	4.3233	4.3005
FXTN 20-07	PIBD2024F075	12.3750	12Y	6/3/2024	4185	11.47					4.6473	4.4093	4.3880
FXTN 20-08	PIBD2024H086	12.8750	12Y	8/5/2024	4248	11.64					4.6745	4.4335	4.4126
FXTN 20-09	PIBD2024K091	13.7500	12Y	11/11/2024	4346	11.91					4.7169	4.4711	4.4509
FXTN 20-10	PIBD2025D103	12.1250	13Y	4/14/2025	4500	12.33					4.7835	4.5302	4.5111
FXTN 20-11	PIBD2025J116	12.1250	13Y	10/20/2025	4689	12.85					4.8652	4.6028	4.5850
FXTN 25-01	PIBD2525K015	18.2500	13Y	11/29/2025	4729	12.96					4.8825	4.6182	4.6006
FXTN 20-12	PIBD2026A122	10.2500	14Y	1/19/2026	4780	13.10					4.9046	4.6377	4.6206
RTB 15-01	PIID1526J019	6.2500	14Y	10/20/2026	5054	13.85					5.0231	4.7430	4.7276
FXTN 20-13	PIBD2026L139	8.0000	14Y	12/7/2026	5102	13.98					5.0439	4.7614	4.7464
RTB 15-02	PIID1527C023	5.3750	15Y	3/1/2027	5186	14.21	0.100000	5.2700	3:19:09 PM	5.2700	5.0802	4.7936	4.7792
FXTN 20-14	PIBD2027I140	8.6250	15Y	9/6/2027	5375	14.73					5.1619	4.8662	4.8531
FXTN 20-15	PIBD2028L151	9.5000	16Y	12/4/2028	5830	15.97					5.3587	5.0409	5.0309
FXTN 20-16	PIBD2030E166	8.7500	18Y	5/27/2030	6369	17.45					5.5919	5.2479	5.2416
FXTN 25-02	PIBD2530G029	12.5000	18Y	7/28/2030	6431	17.62					5.6187	5.2717	5.2658
FXTN 25-03	PIBD2531A032	11.2500	19Y	1/26/2031	6613	18.12					5.6974	5.3416	5.3370
FXTN 20-17	PIBD2031G171	8.0000	19Y	7/19/2031	6787	18.59	1,564.950000	5.5350	4:10:03 PM	5.5323	5.7726	5.4084	5.4050
FXTN 25-04	PIBD2531J042	9.3750	19Y	10/5/2031	6865	18.81					5.8064	5.4383	5.4355
FXTN 20-18	PIBD2032B183	5.8750	19Y	2/2/2032	6985	19.14					5.8583	5.4844	5.4824
RTB 20-01	PIID2032C014	5.8750	19Y	3/1/2032	7013	19.21	807.880000	5.5500	3:35:12 PM	5.5994	5.8704	5.4952	5.4933
FXTN 20-19	PIBD2032I195	5.7500	20Y	9/27/2032	7223	19.79	1.000000	5.5250	9:51:09 AM	5.5250	5.9612	5.5758	5.5754
FXTN 25-05 *	PIBD2532K057	8.5000	20Y	11/29/2032	7286	19.96					5.9885	5.6000	5.6000
FXTN 25-06	PIBD2534K062	9.2500	25Y	11/5/2034	7992	21.90					5.9240	5.6007	5.6102
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	8321	22.80					5.8939	5.6011	5.6150
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	8398	23.01	226.200000	5.6500	3:55:11 PM	5.6530	5.8869	5.6011	5.6161

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FXTN 25-09	PIBD2536I097	7.6250	25Y	9/29/2036	8686	23.80	68.300000	5.6700	11:47:41 AM	5.6700	5.8606	5.6014	5.6202
FXTN 25-10	PIBD2537H103	5.7500	25Y	8/16/2037	9007	24.68	47.800000	5.6000	3:24:18 PM	5.5985	5.8313	5.6018	5.6249
RTB 25-01 *	PIID2537J015	6.1250	25Y	10/24/2037	9076	24.87	379.946000	5.6050	4:01:39 PM	5.6053	5.8250	5.6018	5.6259