

Interpolated Bonds
December 28, 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	3	0.01					3.3460	3.3353	3.3353
FXTN 03-19	PIBD0313A199	5.2500	<1M	1/7/2013	5	0.01					3.1921	3.1706	3.1706
FXTN 07-43	PIBD0713C438	8.7500	2M	3/3/2013	60	0.16					0.7058	0.5214	0.5214
FXTN 05-66	PIBD0513C664	6.6250	2M	3/13/2013	70	0.19					0.6351	0.4500	0.4500
FXTN 10-31	PIBD1013C316	12.7500	3M	3/27/2013	84	0.23					0.5361	0.3500	0.3500
FXTN 10-32	PIBD1013E320	11.7500	5M	5/15/2013	133	0.36					0.6159	0.4286	0.4286
FXTN 07-44	PIBD0713F446	9.6250	6M	6/29/2013	178	0.49					0.7546	0.5663	0.5663
RTB 05-07	PIID0513G075	9.0000	7M	7/31/2013	210	0.58					0.8157	0.6273	0.6273
FXTN 10-33	PIBD1013J337	11.0000	9M	10/9/2013	280	0.77					0.9066	0.7182	0.7182
FXTN 07-45	PIBD0713K457	7.1250	10M	11/2/2013	304	0.83					0.9378	0.7494	0.7494
FXTN 05-67	PIBD0514A673	6.2500	1.5Y	1/27/2014	390	1.07	1,773.000000	1.2000	10:08:54 AM	1.2000	1.3052	1.0756	1.0950
FXTN 10-34	PIBD1014C341	12.3750	1.5Y	3/25/2014	447	1.22					1.6894	1.4098	1.4527
FXTN 10-35	PIBD1014G356	12.7500	2Y	7/15/2014	559	1.53					2.4443	2.0664	2.1556
RTB 05-08	PIID0514I080	6.2500	2Y	9/24/2014	630	1.73	3.300000	2.0000	9:40:38 AM	2.0000	2.9229	2.4827	2.6012
FXTN 07-46	PIBD0714J466	6.5000	2Y	10/4/2014	640	1.75					2.9903	2.5414	2.6640
SPTB 10-03 *	SPTB1014J037	12.2500	2Y	10/14/2014	650	1.78	1,000.000000	2.6000	4:01:51 PM	2.7292	3.0577	2.6000	2.7268
FXTN 10-36	PIBD1015B367	12.3750	2.5Y	2/24/2015	783	2.15					3.2969	2.7869	2.8742
FXTN 05-68	PIBD0515E685	6.3750	2.5Y	5/13/2015	861	2.36					3.4372	2.8965	2.9606
FXTN 07-47	PIBD0715E477	8.3750	2.5Y	5/22/2015	870	2.38					3.4534	2.9091	2.9706
FXTN 04-20	PIBD0415G203	4.8750	3Y	7/21/2015	930	2.55					3.5613	2.9934	3.0371
RTB 05-09	PIID0515H097	5.8750	3Y	8/19/2015	959	2.63	6.255803	3.0500	3:27:36 PM	3.0929	3.6135	3.0342	3.0692
FXTN 10-37	PIBD1015H370	11.8750	3Y	8/25/2015	965	2.64					3.6243	3.0426	3.0759
FXTN 05-69	PIBD0515K697	4.6250	3Y	11/25/2015	1057	2.90					3.7898	3.1719	3.1778
FXTN 10-38 *	PIBD1015L384	10.1250	3Y	12/15/2015	1077	2.95					3.8258	3.2000	3.2000
FXTN 10-39	PIBD1016A393	9.2500	3.5Y	1/12/2016	1105	3.03					3.8391	3.2353	3.2353
FXTN 07-48	PIBD0716A488	7.0000	3.5Y	1/27/2016	1120	3.07	3.097460	3.1500	3:30:19 PM	3.4217	3.8463	3.2542	3.2542
RTB 05-10	PIID0516C107	6.0000	3.5Y	3/3/2016	1156	3.17	10.420000	3.7500	11:54:09 AM	3.1796	3.8635	3.2996	3.2996
FXTN 10-40	PIBD1016C407	7.5000	3.5Y	3/30/2016	1183	3.24					3.8763	3.3337	3.3337
FXTN 10-41	PIBD1016D416	7.0000	3.5Y	4/27/2016	1211	3.32					3.8897	3.3690	3.3690
FXTN 10-42	PIBD1016I420	9.1250	4Y	9/4/2016	1341	3.67	4.215000	3.7000	11:29:29 AM	3.7000	3.9517	3.5329	3.5329
RTB 07-01	PIID0716I018	7.0000	4Y	9/24/2016	1361	3.73					3.9613	3.5582	3.5582
FXTN 10-43 *	PIBD1016K436	6.2500	4Y	11/16/2016	1414	3.87					3.9865	3.6250	3.6250
FXTN 07-49	PIBD0717C493	7.0000	4.5Y	3/31/2017	1549	4.24					4.0316	3.6534	3.6534
FXTN 20-01	PIBD2017D011	14.3750	4.5Y	4/24/2017	1573	4.31					4.0396	3.6584	3.6584
FXTN 05-70	PIBD0517G705	4.6250	5Y	7/5/2017	1645	4.51					4.0637	3.6735	3.6735
RTB 07-02	PIID0717H026	6.6250	5Y	8/19/2017	1690	4.63	1,700.000000	3.7000	11:54:56 AM	3.7000	4.0787	3.6830	3.6830
FXTN 10-44	PIBD1017H447	7.7500	5Y	8/23/2017	1694	4.64					4.0801	3.6838	3.6838
FXTN 07-50	PIBD0717J502	5.3750	5Y	10/28/2017	1760	4.82					4.1021	3.6977	3.6977
FXTN 05-71 *	PIBD0517K719	4.1250	5Y	11/8/2017	1771	4.85					4.1058	3.7000	3.7000
FXTN 10-45	PIBD1018A451	5.8750	5.5Y	1/31/2018	1855	5.08					4.1095	3.7226	3.7182
FXTN 07-51	PIBD0718H511	5.0000	6Y	8/18/2018	2054	5.63	1,017.800000	3.9850	3:17:15 PM	3.9761	4.1182	3.7761	3.7615
FXTN 10-47	PIBD1018K478	8.8750	6Y	11/20/2018	2148	5.88					4.1223	3.8013	3.7819
FXTN 10-48	PIBD1019B485	7.8750	6.5Y	2/19/2019	2239	6.13					4.1263	3.8258	3.8017
FXTN 07-53	PIBD0719D531	5.0000	6.5Y	4/26/2019	2305	6.32	195.000000	4.0000	11:16:37 AM	4.0000	4.1292	3.8435	3.8160

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FXTN 07-54	PIBD0719G547	4.7500	7Y	7/19/2019	2389	6.55					4.1329	3.8661	3.8342
FXTN 07-55	PIBD0719H555	4.7500	7Y	8/30/2019	2431	6.66	100.000000	3.7000	3:37:59 PM	3.8616	4.1348	3.8774	3.8434
FXTN 07-56 *	PIBD0719K560	3.8750	7Y	11/22/2019	2515	6.89					4.1385	3.9000	3.8616
FXTN 10-50	PIBD1020B508	7.7500	7.5Y	2/18/2020	2603	7.13					4.1592	3.9198	3.8845
RTB 10-01	PIID1020H015	7.2500	8Y	8/19/2020	2786	7.63					4.2023	3.9610	3.9320
FXTN 10-51	PIBD1020I510	6.1250	8Y	9/16/2020	2814	7.71					4.2089	3.9673	3.9393
FXTN 10-52	PIBD1020L525	5.8750	8Y	12/16/2020	2905	7.96	1.000000	3.7000	10:46:43 AM	3.7000	4.2304	3.9878	3.9629
RTB 10-02	PIID1021C027	7.3750	8.5Y	3/3/2021	2982	8.17	351.900000	4.1500	3:59:40 PM	4.1475	4.2485	4.0052	3.9829
FXTN 10-53	PIBD1021D531	6.5000	8.5Y	4/28/2021	3038	8.32	1,800.000000	4.2000	2:50:08 PM	4.2000	4.2617	4.0178	3.9975
RTB 10-03	PIID1021J039	5.7500	9Y	10/20/2021	3213	8.80	730.090000	4.3500	11:53:33 AM	4.3499	4.3029	4.0572	4.0430
FXTN 10-55	PIBD1021K551	5.7500	9Y	11/24/2021	3248	8.90					4.3112	4.0651	4.0521
FXTN 10-54	PIBD1022G545	6.3750	9.5Y	1/19/2022	3304	9.05	22.000000	4.2500	11:58:46 AM	4.2500	4.3244	4.0777	4.0666
FXTN 20-02	PIBD2022C021	15.0000	9.5Y	3/14/2022	3358	9.20					4.3371	4.0899	4.0806
FXTN 10-56	PIBD1022H562	4.8750	10Y	8/2/2022	3499	9.59					4.3703	4.1216	4.1173
FXTN 10-57	PIBD1022I570	4.7500	10Y	9/13/2022	3541	9.70	80.000000	4.1500	10:46:16 AM	4.1500	4.3802	4.1311	4.1282
FXTN 20-03	PIBD2022J033	12.7500	10Y	10/17/2022	3575	9.79					4.3882	4.1387	4.1370
FXTN 10-58 *	PIBD1022L585	4.0000	10Y	12/6/2022	3625	9.93					4.4000	4.1500	4.1500
FXTN 20-04	PIBD2023B048	13.0000	10.5Y	2/20/2023	3701	10.14					4.4327	4.1818	4.1818
FXTN 20-05	PIBD2023E054	11.8750	10.5Y	5/29/2023	3799	10.41					4.4749	4.2228	4.2228
FXTN 20-06	PIBD2023J068	11.3750	11Y	10/23/2023	3946	10.81					4.5382	4.2843	4.2843
FXTN 20-07	PIBD2024F075	12.3750	12Y	6/3/2024	4170	11.42					4.6346	4.3780	4.3780
FXTN 20-08	PIBD2024H086	12.8750	12Y	8/5/2024	4233	11.60					4.6617	4.4043	4.4043
FXTN 20-09	PIBD2024K091	13.7500	12Y	11/11/2024	4331	11.87					4.7039	4.4453	4.4453
FXTN 20-10	PIBD2025D103	12.1250	13Y	4/14/2025	4485	12.29					4.7701	4.5097	4.5097
FXTN 20-11	PIBD2025J116	12.1250	13Y	10/20/2025	4674	12.81					4.8515	4.5888	4.5888
FXTN 25-01	PIBD2525K015	18.2500	13Y	11/29/2025	4714	12.92					4.8687	4.6055	4.6055
FXTN 20-12	PIBD2026A122	10.2500	14Y	1/19/2026	4765	13.05					4.8907	4.6268	4.6268
RTB 15-01	PIID1526J019	6.2500	14Y	10/20/2026	5039	13.81	3.000000	5.2500	10:54:54 AM	5.2500	5.0086	4.7414	4.7414
FXTN 20-13	PIBD2026L139	8.0000	14Y	12/7/2026	5087	13.94	100.000000	5.2100	9:55:51 AM	5.2100	5.0292	4.7615	4.7615
RTB 15-02	PIID1527C023	5.3750	15Y	3/1/2027	5171	14.17					5.0654	4.7966	4.7966
FXTN 20-14	PIBD2027I140	8.6250	15Y	9/6/2027	5360	14.68					5.1467	4.8757	4.8757
FXTN 20-15	PIBD2028L151	9.5000	16Y	12/4/2028	5815	15.93	3,200.000000	5.2050	2:14:32 PM	5.2085	5.3426	5.0660	5.0660
FXTN 20-16	PIBD2030E166	8.7500	18Y	5/27/2030	6354	17.41					5.5746	5.2914	5.2914
FXTN 25-02	PIBD2530G029	12.5000	18Y	7/28/2030	6416	17.58					5.6012	5.3174	5.3174
FXTN 25-03	PIBD2531A032	11.2500	19Y	1/26/2031	6598	18.08					5.6796	5.3935	5.3935
FXTN 20-17	PIBD2031G171	8.0000	19Y	7/19/2031	6772	18.55	4,755.000000	5.5075	4:06:41 PM	5.5417	5.7545	5.4663	5.4663
FXTN 25-04	PIBD2531J042	9.3750	19Y	10/5/2031	6850	18.77	185.000000	5.6600	9:55:53 AM	5.6600	5.7880	5.4989	5.4989
FXTN 20-18	PIBD2032B183	5.8750	19Y	2/2/2032	6970	19.10	65.000000	5.6605	9:27:08 AM	5.6605	5.8397	5.5491	5.5491
RTB 20-01	PIID2032C014	5.8750	19Y	3/1/2032	6998	19.17	814.960000	5.6750	3:51:05 PM	5.5726	5.8517	5.5608	5.5608
FXTN 20-19	PIBD2032I195	5.7500	20Y	9/27/2032	7208	19.75	0.400000	5.5250	10:52:52 AM	5.5250	5.9421	5.6486	5.6486
FXTN 25-05 *	PIBD2532K057	8.5000	20Y	11/29/2032	7271	19.92					5.9692	5.6750	5.6750
FXTN 25-06	PIBD2534K062	9.2500	25Y	11/5/2034	7977	21.85					5.9404	5.6552	5.6540
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	8306	22.76					5.9270	5.6460	5.6443
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	8383	22.97	366.345000	5.5900	3:54:34 PM	5.5952	5.9238	5.6438	5.6420

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FXTN 25-09	PIBD2536I097	7.6250	25Y	9/29/2036	8671	23.76	0.100000	5.6750	2:56:46 PM	5.6750	5.9121	5.6357	5.6335
FXTN 25-10	PIBD2537H103	5.7500	25Y	8/16/2037	8992	24.64	15.151000	5.5600	3:18:42 PM	5.5692	5.8990	5.6267	5.6239
RTB 25-01 *	PIID2537J015	6.1250	25Y	10/24/2037	9061	24.82	11,954.426000	5.5850	4:01:36 PM	5.6228	5.8962	5.6248	5.6219