

Interpolated Bonds
January 17, 2013

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 07-43	PIBD0713C438	8.7500	2M	3/3/2013	44	0.12					0.3063	0.1250	0.1250
FXTN 05-66	PIBD0513C664	6.6250	2M	3/13/2013	54	0.15					0.3068	0.1250	0.1250
FXTN 10-31	PIBD1013C316	12.7500	2M	3/27/2013	68	0.19					0.3075	0.1250	0.1250
FXTN 10-32	PIBD1013E320	11.7500	4M	5/15/2013	117	0.32					0.3801	0.1964	0.1964
FXTN 07-44	PIBD0713F446	9.6250	5M	6/29/2013	162	0.44					0.4953	0.3112	0.3112
RTB 05-07	PIID0513G075	9.0000	7M	7/31/2013	194	0.53	0.280000	1.0000	10:14:55 AM	1.0000	0.5774	0.3937	0.3927
FXTN 10-33	PIBD1013J337	11.0000	9M	10/9/2013	264	0.72					0.7595	0.5812	0.5698
FXTN 07-45	PIBD0713K457	7.1250	10M	11/2/2013	288	0.79					0.8219	0.6455	0.6305
FXTN 05-67	PIBD0514A673	6.2500	1.5Y	1/27/2014	374	1.02					1.1274	0.9254	0.8987
FXTN 10-34	PIBD1014C341	12.3750	1.5Y	3/25/2014	431	1.18					1.5211	1.2268	1.1950
FXTN 10-35	PIBD1014G356	12.7500	1.5Y	7/15/2014	543	1.49					2.2946	1.8189	1.7771
RTB 05-08	PIID0514I080	6.2500	2Y	9/24/2014	614	1.68					2.7849	2.1943	2.1461
FXTN 07-46	PIBD0714J466	6.5000	2Y	10/4/2014	624	1.71	2.790000	2.1800	3:19:51 PM	2.1800	2.8540	2.2471	2.1980
SPTB 10-03 *	SPTB1014J037	12.2500	2Y	10/14/2014	634	1.74					2.9231	2.3000	2.2500
FXTN 10-36	PIBD1015B367	12.3750	2.5Y	2/24/2015	767	2.10					3.1878	2.5631	2.5131
FXTN 05-68	PIBD0515E685	6.3750	2.5Y	5/13/2015	845	2.32					3.3431	2.7174	2.6674
FXTN 07-47	PIBD0715E477	8.3750	2.5Y	5/22/2015	854	2.34					3.3610	2.7352	2.6852
FXTN 04-20	PIBD0415G203	4.8750	3Y	7/21/2015	914	2.50					3.4805	2.8538	2.8038
RTB 05-09	PIID0515H097	5.8750	3Y	8/19/2015	943	2.58	8.005000	3.7500	11:21:07 AM	2.9253	3.5382	2.9112	2.8612
FXTN 10-37	PIBD1015H370	11.8750	3Y	8/25/2015	949	2.60					3.5501	2.9231	2.8731
FXTN 05-69	PIBD0515K697	4.6250	3Y	11/25/2015	1041	2.85					3.7333	3.1051	3.0551
FXTN 10-38	PIBD1015L384	10.1250	3Y	12/15/2015	1061	2.91					3.7731	3.1446	3.0946
FXTN 10-39 *	PIBD1016A393	9.2500	3Y	1/12/2016	1089	2.98					3.8288	3.2000	3.1500
FXTN 07-48	PIBD0716A488	7.0000	3.5Y	1/27/2016	1104	3.02	10.000000	3.1000	4:14:06 PM	3.1000	3.8292	3.2206	3.1720
RTB 05-10	PIID0516C107	6.0000	3.5Y	3/3/2016	1140	3.12	1.210000	3.6500	3:41:53 PM	3.8549	3.8301	3.2701	3.2247
FXTN 10-40	PIBD1016C407	7.5000	3.5Y	3/30/2016	1167	3.20					3.8308	3.3073	3.2643
FXTN 10-41	PIBD1016D416	7.0000	3.5Y	4/27/2016	1195	3.27					3.8315	3.3458	3.3053
FXTN 10-42	PIBD1016I420	9.1250	4Y	9/4/2016	1325	3.63	109.265000	3.6000	3:53:17 PM	3.6027	3.8347	3.5246	3.4958
RTB 07-01	PIID0716I018	7.0000	4Y	9/24/2016	1345	3.68					3.8352	3.5521	3.5251
FXTN 10-43 *	PIBD1016K436	6.2500	4Y	11/16/2016	1398	3.83					3.8365	3.6250	3.6027
FXTN 07-49	PIBD0717C493	7.0000	4.5Y	3/31/2017	1533	4.20	2,600.000000	3.6340	3:48:30 PM	3.6345	3.8656	3.6439	3.6206
FXTN 20-01	PIBD2017D011	14.3750	4.5Y	4/24/2017	1557	4.27					3.8708	3.6473	3.6238
FXTN 05-70	PIBD0517G705	4.6250	4.5Y	7/5/2017	1629	4.46					3.8863	3.6574	3.6333
RTB 07-02	PIID0717H026	6.6250	5Y	8/19/2017	1674	4.59					3.8960	3.6637	3.6393
FXTN 10-44	PIBD1017H447	7.7500	5Y	8/23/2017	1678	4.60					3.8969	3.6642	3.6398
FXTN 07-50	PIBD0717J502	5.3750	5Y	10/28/2017	1744	4.78	5.000000	4.5500	10:20:40 AM	4.5500	3.9111	3.6735	3.6485
FXTN 05-71 *	PIBD0517K719	4.1250	5Y	11/8/2017	1755	4.81					3.9135	3.6750	3.6500
FXTN 10-45	PIBD1018A451	5.8750	5.5Y	1/31/2018	1839	5.04	1.000000	4.5500	8:49:27 AM	4.5500	3.9519	3.7202	3.6974
FXTN 07-51	PIBD0718H511	5.0000	6Y	8/18/2018	2038	5.58	401.300000	4.0500	2:36:54 PM	4.0486	4.0429	3.8272	3.8098
FXTN 10-47	PIBD1018K478	8.8750	6Y	11/20/2018	2132	5.84					4.0859	3.8777	3.8628
FXTN 10-48	PIBD1019B485	7.8750	6.5Y	2/19/2019	2223	6.09					4.1276	3.9266	3.9142
FXTN 07-53	PIBD0719D531	5.0000	6.5Y	4/26/2019	2289	6.27					4.1578	3.9621	3.9515
FXTN 07-54	PIBD0719G547	4.7500	6.5Y	7/19/2019	2373	6.50					4.1962	4.0073	3.9989
FXTN 07-55	PIBD0719H555	4.7500	7Y	8/30/2019	2415	6.62					4.2154	4.0298	4.0226

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FXTN 07-56 *	PIBD0719K560	3.8750	7Y	11/22/2019	2499	6.85					4.2538	4.0750	4.0700
FXTN 10-50	PIBD1020B508	7.7500	7.5Y	2/18/2020	2587	7.09					4.2734	4.0948	4.0889
RTB 10-01	PIID1020H015	7.2500	8Y	8/19/2020	2770	7.59	0.300000	4.5000	11:25:40 AM	4.5000	4.3139	4.1360	4.1281
FXTN 10-51	PIBD1020I510	6.1250	8Y	9/16/2020	2798	7.67					4.3202	4.1423	4.1341
FXTN 10-52	PIBD1020L525	5.8750	8Y	12/16/2020	2889	7.92					4.3403	4.1628	4.1536
RTB 10-02	PIID1021C027	7.3750	8.5Y	3/3/2021	2966	8.13	901.820000	4.2650	3:59:49 PM	4.2627	4.3574	4.1802	4.1702
FXTN 10-53	PIBD1021D531	6.5000	8.5Y	4/28/2021	3022	8.28					4.3698	4.1928	4.1822
RTB 10-03	PIID1021J039	5.7500	9Y	10/20/2021	3197	8.76	4,600.000000	4.2140	3:49:51 PM	4.2145	4.4086	4.2322	4.2197
FXTN 10-55	PIBD1021K551	5.7500	9Y	11/24/2021	3232	8.85					4.4164	4.2401	4.2272
FXTN 10-54	PIBD1022G545	6.3750	9.5Y	1/19/2022	3288	9.01					4.4288	4.2527	4.2392
FXTN 20-02	PIBD2022C021	15.0000	9.5Y	3/14/2022	3342	9.16					4.4408	4.2649	4.2508
FXTN 10-56	PIBD1022H562	4.8750	10Y	8/2/2022	3483	9.54					4.4721	4.2966	4.2810
FXTN 10-57	PIBD1022I570	4.7500	10Y	9/13/2022	3525	9.66	3,100.000000	4.3000	4:09:03 PM	4.3081	4.4814	4.3061	4.2900
FXTN 20-03	PIBD2022J033	12.7500	10Y	10/17/2022	3559	9.75					4.4889	4.3137	4.2973
FXTN 10-58 *	PIBD1022L585	4.0000	10Y	12/6/2022	3609	9.89					4.5000	4.3250	4.3081
FXTN 20-04	PIBD2023B048	13.0000	10.5Y	2/20/2023	3685	10.10					4.5298	4.3511	4.3339
FXTN 20-05	PIBD2023E054	11.8750	10.5Y	5/29/2023	3783	10.36					4.5683	4.3847	4.3673
FXTN 20-06	PIBD2023J068	11.3750	11Y	10/23/2023	3930	10.77					4.6261	4.4351	4.4174
FXTN 20-07	PIBD2024F075	12.3750	12Y	6/3/2024	4154	11.38					4.7140	4.5118	4.4937
FXTN 20-08	PIBD2024H086	12.8750	12Y	8/5/2024	4217	11.55					4.7388	4.5334	4.5152
FXTN 20-09	PIBD2024K091	13.7500	12Y	11/11/2024	4315	11.82					4.7773	4.5670	4.5485
FXTN 20-10	PIBD2025D103	12.1250	13Y	4/14/2025	4469	12.24					4.8378	4.6198	4.6010
FXTN 20-11	PIBD2025J116	12.1250	13Y	10/20/2025	4658	12.76					4.9120	4.6846	4.6654
FXTN 25-01	PIBD2525K015	18.2500	13Y	11/29/2025	4698	12.87					4.9277	4.6984	4.6790
FXTN 20-12	PIBD2026A122	10.2500	14Y	1/19/2026	4749	13.01					4.9477	4.7158	4.6964
RTB 15-01	PIID1526J019	6.2500	14Y	10/20/2026	5023	13.76	700.000000	5.0500	3:53:49 PM	5.0500	5.0553	4.8098	4.7897
FXTN 20-13	PIBD2026L139	8.0000	14Y	12/7/2026	5071	13.89					5.0742	4.8262	4.8061
RTB 15-02	PIID1527C023	5.3750	15Y	3/1/2027	5155	14.12	2,001.000000	4.8500	2:14:06 PM	5.0549	5.1072	4.8550	4.8347
FXTN 20-14	PIBD2027I140	8.6250	15Y	9/6/2027	5344	14.64					5.1814	4.9198	4.8991
FXTN 20-15	PIBD2028L151	9.5000	16Y	12/4/2028	5799	15.89	1,000.000000	5.2500	10:04:06 AM	5.2500	5.3601	5.0758	5.0540
FXTN 20-16	PIBD2030E166	8.7500	18Y	5/27/2030	6338	17.36					5.5718	5.2606	5.2376
FXTN 25-02	PIBD2530G029	12.5000	18Y	7/28/2030	6400	17.53					5.5961	5.2819	5.2588
FXTN 25-03	PIBD2531A032	11.2500	19Y	1/26/2031	6582	18.03					5.6676	5.3443	5.3208
FXTN 20-17	PIBD2031G171	8.0000	19Y	7/19/2031	6756	18.51	10,456.000000	5.4700	4:07:26 PM	5.4843	5.7359	5.4039	5.3800
FXTN 25-04	PIBD2531J042	9.3750	19Y	10/5/2031	6834	18.72					5.7666	5.4307	5.4066
FXTN 20-18	PIBD2032B183	5.8750	19Y	2/2/2032	6954	19.05					5.8137	5.4718	5.4475
RTB 20-01	PIID2032C014	5.8750	19Y	3/1/2032	6982	19.13	2,321.461900	5.5000	4:14:55 PM	5.5052	5.8247	5.4814	5.4570
FXTN 20-19	PIBD2032I195	5.7500	20Y	9/27/2032	7192	19.70	35.235000	5.4000	11:45:08 AM	5.5291	5.9072	5.5534	5.5285
FXTN 25-05 *	PIBD2532K057	8.5000	20Y	11/29/2032	7255	19.88					5.9319	5.5750	5.5500
FXTN 25-06	PIBD2534K062	9.2500	25Y	11/5/2034	7961	21.81	69.000000	5.5650	11:24:00 AM	5.5650	5.8494	5.5606	5.5464
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	8290	22.71					5.8109	5.5539	5.5448
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	8367	22.92	1,363.000000	5.5525	4:10:33 PM	5.5578	5.8019	5.5523	5.5444
FXTN 25-09	PIBD2536I097	7.6250	25Y	9/29/2036	8655	23.71					5.7683	5.5465	5.5429
FXTN 25-10	PIBD2537H103	5.7500	25Y	8/16/2037	8976	24.59	24.400000	5.5500	3:55:37 PM	5.5623	5.7308	5.5399	5.5413

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RTB 25-01 *	PIID2537J015	6.1250	25Y	10/24/2037	9045	24.78	2,808.425000	5.5175	4:14:20 PM	5.5320	5.7227	5.5385	5.5410