

Interpolated Bonds
January 23, 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	1M	3/3/2013	38	0.10	200.640000	0.1250	8:53:45 AM	0.1250	0.3019	0.1250	0.1250
FXTN 05-66	PIBD0513C664	6.6250	2M	3/13/2013	48	0.13	0.000000	0.0000			0.3019	0.1250	0.1250
FXTN 10-31	PIBD1013C316	12.7500	2M	3/27/2013	62	0.17	0.000000	0.0000			0.3019	0.1250	0.1250
FXTN 10-32	PIBD1013E320	11.7500	4M	5/15/2013	111	0.30	0.000000	0.0000			0.3651	0.1893	0.1893
FXTN 07-44	PIBD0713F446	9.6250	5M	6/29/2013	156	0.43	0.000000	0.0000			0.4667	0.2926	0.2926
RTB 05-07	PIID0513G075	9.0000	6M	7/31/2013	188	0.51	0.000000	0.0000			0.5422	0.3694	0.3694
FXTN 10-33	PIBD1013J337	11.0000	9M	10/9/2013	258	0.71	0.000000	0.0000			0.7327	0.5631	0.5631
FXTN 07-45	PIBD0713K457	7.1250	10M	11/2/2013	282	0.77	0.000000	0.0000			0.7980	0.6296	0.6296
FXTN 05-67	PIBD0514A673	6.2500	1.5Y	1/27/2014	368	1.01	0.000000	0.0000			1.1061	0.9127	0.9113
FXTN 10-34	PIBD1014C341	12.3750	1.5Y	3/25/2014	425	1.16	0.000000	0.0000			1.4834	1.2059	1.2000
FXTN 10-35	PIBD1014G356	12.7500	1.5Y	7/15/2014	537	1.47	0.000000	0.0000			2.2246	1.7820	1.7675
RTB 05-08	PIID0514I080	6.2500	2Y	9/24/2014	608	1.66	3.000000	2.1200	11:04:16 AM	2.1200	2.6945	2.1471	2.1272
FXTN 07-46	PIBD0714J466	6.5000	2Y	10/4/2014	618	1.69	0.000000	0.0000			2.7607	2.1986	2.1778
SPTB 10-03 *	SPTB1014J037	12.2500	2Y	10/14/2014	628	1.72	50.000000	2.2350	2:22:09 PM	2.2350	2.8269	2.2500	2.2285
FXTN 10-36	PIBD1015B367	12.3750	2.5Y	2/24/2015	761	2.08	0.000000	0.0000			3.1158	2.5204	2.4789
FXTN 05-68	PIBD0515E685	6.3750	2.5Y	5/13/2015	839	2.30	0.000000	0.0000			3.2853	2.6790	2.6257
FXTN 07-47	PIBD0715E477	8.3750	2.5Y	5/22/2015	848	2.32	0.000000	0.0000			3.3049	2.6973	2.6426
FXTN 04-20	PIBD0415G203	4.8750	2.5Y	7/21/2015	908	2.49	0.000000	0.0000			3.4352	2.8192	2.7556
RTB 05-09	PIID0515H097	5.8750	3Y	8/19/2015	937	2.57	21.000000	3.0000	3:49:11 PM	2.8164	3.4982	2.8782	2.8102
FXTN 10-37	PIBD1015H370	11.8750	3Y	8/25/2015	943	2.58	0.000000	0.0000			3.5112	2.8904	2.8215
FXTN 05-69	PIBD0515K697	4.6250	3Y	11/25/2015	1035	2.83	0.000000	0.0000			3.7111	3.0774	2.9946
FXTN 10-38	PIBD1015L384	10.1250	3Y	12/15/2015	1055	2.89	0.000000	0.0000			3.7546	3.1181	3.0323
FXTN 10-39 *	PIBD1016A393	9.2500	3Y	1/12/2016	1083	2.97	0.000000	0.0000			3.8154	3.1750	3.0850
FXTN 07-48	PIBD0716A488	7.0000	3.5Y	1/27/2016	1098	3.01	0.000000	0.0000			3.8211	3.1956	3.1083
RTB 05-10	PIID0516C107	6.0000	3.5Y	3/3/2016	1134	3.10	0.000000	0.0000			3.8348	3.2451	3.1642
FXTN 10-40	PIBD1016C407	7.5000	3.5Y	3/30/2016	1161	3.18	0.000000	0.0000			3.8450	3.2823	3.2062
FXTN 10-41	PIBD1016D416	7.0000	3.5Y	4/27/2016	1189	3.26	0.000000	0.0000			3.8556	3.3208	3.2497
FXTN 10-42	PIBD1016I420	9.1250	4Y	9/4/2016	1319	3.61	168.000000	3.5650	12:04:55 PM	3.5650	3.9050	3.4996	3.4516
RTB 07-01	PIID0716I018	7.0000	4Y	9/24/2016	1339	3.67	0.000000	0.0000			3.9126	3.5271	3.4827
FXTN 10-43 *	PIBD1016K436	6.2500	4Y	11/16/2016	1392	3.81	0.000000	0.0000			3.9327	3.6000	3.5650
FXTN 07-49	PIBD0717C493	7.0000	4.5Y	3/31/2017	1527	4.18	500.000000	4.0000	3:31:28 PM	4.0000	3.9109	3.5905	3.5688
FXTN 20-01	PIBD2017D011	14.3750	4.5Y	4/24/2017	1551	4.25	0.000000	0.0000			3.9070	3.5889	3.5695
FXTN 05-70	PIBD0517G705	4.6250	4.5Y	7/5/2017	1623	4.44	70.000000	3.5500	4:08:45 PM	3.5500	3.8954	3.5838	3.5715
RTB 07-02	PIID0717H026	6.6250	5Y	8/19/2017	1668	4.57	0.000000	0.0000			3.8881	3.5807	3.5727
FXTN 10-44	PIBD1017H447	7.7500	5Y	8/23/2017	1672	4.58	0.000000	0.0000			3.8874	3.5804	3.5728
FXTN 07-50	PIBD0717J502	5.3750	5Y	10/28/2017	1738	4.76	0.000000	0.0000			3.8768	3.5758	3.5747
FXTN 05-71 *	PIBD0517K719	4.1250	5Y	11/8/2017	1749	4.79	60.000000	3.5750	10:10:43 AM	3.5750	3.8750	3.5750	3.5750
FXTN 10-45	PIBD1018A451	5.8750	5.5Y	1/31/2018	1833	5.02	100.000000	3.8900	3:38:38 PM	3.8900	3.9126	3.6089	3.6087
FXTN 07-51	PIBD0718H511	5.0000	6Y	8/18/2018	2032	5.56	1,301.300000	3.9000	9:52:06 AM	3.9362	4.0016	3.6892	3.6884
FXTN 10-47	PIBD1018K478	8.8750	6Y	11/20/2018	2126	5.82	0.000000	0.0000			4.0436	3.7271	3.7261
FXTN 10-48	PIBD1019B485	7.8750	6.5Y	2/19/2019	2217	6.07	0.000000	0.0000			4.0843	3.7638	3.7625
FXTN 07-53	PIBD0719D531	5.0000	6.5Y	4/26/2019	2283	6.25	0.100000	3.8000	2:43:44 PM	3.8000	4.1138	3.7905	3.7890
FXTN 07-54	PIBD0719G547	4.7500	6.5Y	7/19/2019	2367	6.48	0.000000	0.0000			4.1514	3.8244	3.8226
FXTN 07-55	PIBD0719H555	4.7500	7Y	8/30/2019	2409	6.60	0.000000	0.0000			4.1701	3.8413	3.8394

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FXTN 07-56 *	PIBD0719K560	3.8750	7Y	11/22/2019	2493	6.83	3,654.977000	3.8700	3:57:36 PM	3.8731	4.2077	3.8752	3.8731
FXTN 10-50	PIBD1020B508	7.7500	7.5Y	2/18/2020	2581	7.07	0.000000	0.0000			4.2319	3.9107	3.9088
RTB 10-01	PIID1020H015	7.2500	8Y	8/19/2020	2764	7.57	1.125000	4.5000	3:56:41 PM	4.2330	4.2824	3.9847	3.9831
FXTN 10-51	PIBD1020I510	6.1250	8Y	9/16/2020	2792	7.64	0.000000	0.0000			4.2901	3.9960	3.9945
FXTN 10-52	PIBD1020L525	5.8750	8Y	12/16/2020	2883	7.89	0.000000	0.0000			4.3151	4.0327	4.0314
RTB 10-02	PIID1021C027	7.3750	8.5Y	3/3/2021	2960	8.10	0.000000	0.0000			4.3364	4.0639	4.0627
FXTN 10-53	PIBD1021D531	6.5000	8.5Y	4/28/2021	3016	8.26	0.000000	0.0000			4.3518	4.0865	4.0854
RTB 10-03	PIID1021J039	5.7500	9Y	10/20/2021	3191	8.74	0.000000	0.0000			4.4000	4.1572	4.1565
FXTN 10-55	PIBD1021K551	5.7500	9Y	11/24/2021	3226	8.83	0.000000	0.0000			4.4096	4.1713	4.1707
FXTN 10-54	PIBD1022G545	6.3750	9Y	1/19/2022	3282	8.99	0.000000	0.0000			4.4251	4.1939	4.1934
FXTN 20-02	PIBD2022C021	15.0000	9.5Y	3/14/2022	3336	9.13	0.000000	0.0000			4.4399	4.2157	4.2153
FXTN 10-56	PIBD1022H562	4.8750	10Y	8/2/2022	3477	9.52	100.000000	4.3250	2:40:05 PM	4.3250	4.4788	4.2727	4.2726
FXTN 10-57	PIBD1022I570	4.7500	10Y	9/13/2022	3519	9.63	4,478.068000	4.3250	4:12:18 PM	4.3237	4.4904	4.2897	4.2896
FXTN 20-03	PIBD2022J033	12.7500	10Y	10/17/2022	3553	9.73	0.000000	0.0000			4.4997	4.3034	4.3034
FXTN 10-58 *	PIBD1022L585	4.0000	10Y	12/6/2022	3603	9.86	0.000000	0.0000			4.5135	4.3236	4.3237
FXTN 20-04	PIBD2023B048	13.0000	10.5Y	2/20/2023	3679	10.07	0.000000	0.0000			4.5425	4.3479	4.3479
FXTN 20-05	PIBD2023E054	11.8750	10.5Y	5/29/2023	3777	10.34	0.000000	0.0000			4.5799	4.3792	4.3790
FXTN 20-06	PIBD2023J068	11.3750	11Y	10/23/2023	3924	10.74	0.000000	0.0000			4.6359	4.4261	4.4258
FXTN 20-07	PIBD2024F075	12.3750	12Y	6/3/2024	4148	11.36	0.000000	0.0000			4.7213	4.4976	4.4970
FXTN 20-08	PIBD2024H086	12.8750	12Y	8/5/2024	4211	11.53	0.000000	0.0000			4.7453	4.5178	4.5171
FXTN 20-09	PIBD2024K091	13.7500	12Y	11/11/2024	4309	11.80	0.000000	0.0000			4.7827	4.5491	4.5482
FXTN 20-10	PIBD2025D103	12.1250	13Y	4/14/2025	4463	12.22	0.000000	0.0000			4.8414	4.5982	4.5972
FXTN 20-11	PIBD2025J116	12.1250	13Y	10/20/2025	4652	12.74	0.000000	0.0000			4.9135	4.6586	4.6573
FXTN 25-01	PIBD2525K015	18.2500	13Y	11/29/2025	4692	12.85	0.000000	0.0000			4.9288	4.6714	4.6701
FXTN 20-12	PIBD2026A122	10.2500	13Y	1/19/2026	4743	12.99	0.000000	0.0000			4.9482	4.6876	4.6863
RTB 15-01	PIID1526J019	6.2500	14Y	10/20/2026	5017	13.74	419.600000	5.0500	3:16:16 PM	5.0087	5.0527	4.7751	4.7734
FXTN 20-13	PIBD2026L139	8.0000	14Y	12/7/2026	5065	13.87	0.000000	0.0000			5.0710	4.7905	4.7887
RTB 15-02	PIID1527C023	5.3750	15Y	3/1/2027	5149	14.10	3,293.000000	5.0225	11:50:27 AM	5.0293	5.1030	4.8173	4.8154
FXTN 20-14	PIBD2027I140	8.6250	15Y	9/6/2027	5338	14.61	0.000000	0.0000			5.1751	4.8776	4.8755
FXTN 20-15	PIBD2028L151	9.5000	16Y	12/4/2028	5793	15.86	0.000000	0.0000			5.3486	5.0229	5.0202
FXTN 20-16	PIBD2030E166	8.7500	18Y	5/27/2030	6332	17.34	0.000000	0.0000			5.5541	5.1951	5.1917
FXTN 25-02	PIBD2530G029	12.5000	18Y	7/28/2030	6394	17.51	0.000000	0.0000			5.5778	5.2149	5.2114
FXTN 25-03	PIBD2531A032	11.2500	19Y	1/26/2031	6576	18.00	0.000000	0.0000			5.6472	5.2730	5.2693
FXTN 20-17	PIBD2031G171	8.0000	19Y	7/19/2031	6750	18.48	13,000.417000	5.4400	4:09:12 PM	5.4334	5.7135	5.3286	5.3246
FXTN 25-04	PIBD2531J042	9.3750	19Y	10/5/2031	6828	18.69	0.000000	0.0000			5.7433	5.3535	5.3494
FXTN 20-18	PIBD2032B183	5.8750	19Y	2/2/2032	6948	19.02	61.000000	5.5500	2:38:09 PM	5.4959	5.7890	5.3918	5.3876
RTB 20-01	PIID2032C014	5.8750	19Y	3/1/2032	6976	19.10	3,982.695000	5.4950	3:46:48 PM	5.4783	5.7997	5.4007	5.3965
FXTN 20-19	PIBD2032I195	5.7500	20Y	9/27/2032	7186	19.67	97.957000	5.4500	3:32:12 PM	5.4833	5.8798	5.4678	5.4633
FXTN 25-05 *	PIBD2532K057	8.5000	20Y	11/29/2032	7249	19.85	0.000000	0.0000			5.9038	5.4879	5.4833
FXTN 25-06	PIBD2534K062	9.2500	25Y	11/5/2034	7955	21.78	0.000000	0.0000			5.8043	5.5005	5.4974
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	8284	22.68	0.000000	0.0000			5.7579	5.5064	5.5040
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	8361	22.89	1,101.700000	5.5275	11:50:43 AM	5.5223	5.7471	5.5078	5.5055
FXTN 25-09	PIBD2536I097	7.6250	25Y	9/29/2036	8649	23.68	0.000000	0.0000			5.7065	5.5129	5.5113
FXTN 25-10	PIBD2537H103	5.7500	25Y	8/16/2037	8970	24.56	189.594000	5.5200	2:16:41 PM	5.5349	5.6612	5.5187	5.5177

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RTB 25-01 *	PIID2537J015	6.1250	25Y	10/24/2037	9039	24.75	815.540000	5.5125	4:09:51 PM	5.5111	5.6515	5.5199	5.5191