

Interpolated Bonds  
February 21, 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	9	0.02					2.8624	2.8333	2.8333
FXTN 05-66	PIBD0513C664	6.6250	<1M	3/13/2013	19	0.05					2.0654	2.0000	2.0000
FXTN 10-31	PIBD1013C316	12.7500	1M	3/27/2013	33	0.09					0.9496	0.8333	0.8333
FXTN 10-32	PIBD1013E320	11.7500	3M	5/15/2013	82	0.22					0.3984	0.3137	0.3137
FXTN 07-44	PIBD0713F446	9.6250	4M	6/29/2013	127	0.35					0.4958	0.4006	0.4006
RTB 05-07	PIID0513G075	9.0000	5M	7/31/2013	159	0.44	20.000000	1.0000	11:16:42 AM	1.0000	0.5941	0.4684	0.4684
FXTN 10-33	PIBD1013J337	11.0000	8M	10/9/2013	229	0.63					0.8134	0.6565	0.6560
FXTN 07-45	PIBD0713K457	7.1250	9M	11/2/2013	253	0.69					0.8893	0.7272	0.7264
FXTN 05-67	PIBD0514A673	6.2500	11M	1/27/2014	339	0.93					1.1612	0.9807	0.9790
FXTN 10-34	PIBD1014C341	12.3750	1.5Y	3/25/2014	396	1.08					1.4454	1.2592	1.2597
FXTN 10-35	PIBD1014G356	12.7500	1.5Y	7/15/2014	508	1.39					2.0422	1.8472	1.8530
RTB 05-08	PIID0514I080	6.2500	2Y	9/24/2014	579	1.59	4.788000	1.9000	9:09:16 AM	1.9000	2.4205	2.2200	2.2291
FXTN 07-46	PIBD0714J466	6.5000	2Y	10/4/2014	589	1.61					2.4738	2.2725	2.2820
SPTB 10-03 *	SPTB1014J037	12.2500	2Y	10/14/2014	599	1.64	540.568000	2.3750	12:00:17 PM	2.3389	2.5271	2.3250	2.3350
FXTN 10-36	PIBD1015B367	12.3750	2.5Y	2/24/2015	732	2.00					2.6279	2.4311	2.4383
FXTN 05-68	PIBD0515E685	6.3750	2.5Y	5/13/2015	810	2.22	13.000000	2.5000	10:31:17 AM	2.5000	2.6870	2.4934	2.4989
FXTN 07-47	PIBD0715E477	8.3750	2.5Y	5/22/2015	819	2.24	9.000000	2.4000	3:30:11 PM	2.4000	2.6938	2.5005	2.5059
FXTN 04-20	PIBD0415G203	4.8750	2.5Y	7/21/2015	879	2.41					2.7393	2.5484	2.5524
RTB 05-09	PIID0515H097	5.8750	2.5Y	8/19/2015	908	2.49	13.045000	3.0000	2:48:41 PM	2.7160	2.7613	2.5715	2.5750
FXTN 10-37	PIBD1015H370	11.8750	3Y	8/25/2015	914	2.50					2.7658	2.5763	2.5796
FXTN 05-69	PIBD0515K697	4.6250	3Y	11/25/2015	1006	2.75					2.8356	2.6497	2.6511
FXTN 10-38	PIBD1015L384	10.1250	3Y	12/15/2015	1026	2.81					2.8507	2.6657	2.6666
FXTN 10-39	PIBD1016A393	9.2500	3Y	1/12/2016	1054	2.89					2.8719	2.6880	2.6884
FXTN 07-48 *	PIBD0716A488	7.0000	3Y	1/27/2016	1069	2.93	1.400000	3.0000	10:15:22 AM	3.0000	2.8833	2.7000	2.7000
RTB 05-10	PIID0516C107	6.0000	3.5Y	3/3/2016	1105	3.03	1.050000	3.1750	3:28:42 PM	3.1857	2.9763	2.7582	2.7582
FXTN 10-40	PIBD1016C407	7.5000	3.5Y	3/30/2016	1132	3.10					3.0460	2.8018	2.8018
FXTN 10-41	PIBD1016D416	7.0000	3.5Y	4/27/2016	1160	3.18					3.1184	2.8470	2.8470
FXTN 10-42	PIBD1016I420	9.1250	4Y	9/4/2016	1290	3.53	12.500000	3.1500	2:59:19 PM	3.1779	3.4541	3.0571	3.0571
RTB 07-01	PIID0716I018	7.0000	4Y	9/24/2016	1310	3.59					3.5058	3.0894	3.0894
FXTN 10-43 *	PIBD1016K436	6.2500	4Y	11/16/2016	1363	3.73					3.6427	3.1750	3.1750
FXTN 07-49	PIBD0717C493	7.0000	4.5Y	3/31/2017	1498	4.10					3.6692	3.2362	3.2243
FXTN 20-01	PIBD2017D011	14.3750	4.5Y	4/24/2017	1522	4.17					3.6739	3.2471	3.2330
FXTN 05-70	PIBD0517G705	4.6250	4.5Y	7/5/2017	1594	4.36					3.6880	3.2798	3.2593
RTB 07-02	PIID0717H026	6.6250	4.5Y	8/19/2017	1639	4.49					3.6968	3.3002	3.2758
FXTN 10-44	PIBD1017H447	7.7500	5Y	8/23/2017	1643	4.50					3.6976	3.3020	3.2772
FXTN 07-50	PIBD0717J502	5.3750	5Y	10/28/2017	1709	4.68	16.600000	3.3000	9:48:53 AM	3.3000	3.7106	3.3319	3.3013
FXTN 05-71	PIBD0517K719	4.1250	5Y	11/8/2017	1720	4.71	400.000000	3.3250	3:25:17 PM	3.3375	3.7127	3.3369	3.3053
FXTN 10-45 *	PIBD1018A451	5.8750	5Y	1/31/2018	1804	4.94					3.7292	3.3750	3.3360
FXTN 07-51	PIBD0718H511	5.0000	5.5Y	8/18/2018	2003	5.48	744.500000	3.3000	3:26:07 PM	3.3214	3.7834	3.3817	3.3530
FXTN 10-47	PIBD1018K478	8.8750	6Y	11/20/2018	2097	5.74					3.8090	3.3848	3.3611
FXTN 10-48	PIBD1019B485	7.8750	6Y	2/19/2019	2188	5.99					3.8338	3.3878	3.3689
FXTN 07-53	PIBD0719D531	5.0000	6.5Y	4/26/2019	2254	6.17					3.8517	3.3900	3.3745
FXTN 07-54	PIBD0719G547	4.7500	6.5Y	7/19/2019	2338	6.40					3.8746	3.3928	3.3817
FXTN 07-55	PIBD0719H555	4.7500	7Y	8/30/2019	2380	6.52					3.8861	3.3943	3.3853

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FXTN 07-56	PIBD0719K560	3.8750	7Y	11/22/2019	2464	6.75	31.825000	3.3500	3:24:40 PM	3.3500	3.9089	3.3971	3.3925
FXTN 10-50 *	PIBD1020B508	7.7500	7Y	2/18/2020	2552	6.99					3.9329	3.4000	3.4000
RTB 10-01	PIID1020H015	7.2500	7.5Y	8/19/2020	2735	7.49					3.9729	3.4207	3.4204
FXTN 10-51	PIBD1020I510	6.1250	8Y	9/16/2020	2763	7.56					3.9790	3.4238	3.4235
FXTN 10-52	PIBD1020L525	5.8750	8Y	12/16/2020	2854	7.81	1.000000	3.1000	10:01:30 AM	3.1000	3.9989	3.4341	3.4336
RTB 10-02	PIID1021C027	7.3750	8.5Y	3/3/2021	2931	8.02	25.000000	3.5750	10:16:03 AM	3.5750	4.0157	3.4428	3.4422
FXTN 10-53	PIBD1021D531	6.5000	8.5Y	4/28/2021	2987	8.18	1,707.018000	3.5350	3:47:06 PM	3.5349	4.0280	3.4491	3.4485
RTB 10-03	PIID1021J039	5.7500	9Y	10/20/2021	3162	8.66	51.000000	3.5950	2:32:49 PM	3.5264	4.0662	3.4688	3.4679
FXTN 10-55	PIBD1021K551	5.7500	9Y	11/24/2021	3197	8.75	1,520.000000	3.5500	4:14:31 PM	3.5334	4.0739	3.4728	3.4718
FXTN 10-54	PIBD1022G545	6.3750	9Y	1/19/2022	3253	8.91	25.000000	3.5400	2:58:24 PM	3.5460	4.0861	3.4791	3.4781
FXTN 20-02	PIBD2022C021	15.0000	9.5Y	3/14/2022	3307	9.05					4.0979	3.4852	3.4841
FXTN 10-56	PIBD1022H562	4.8750	9.5Y	8/2/2022	3448	9.44					4.1287	3.5011	3.4998
FXTN 10-57	PIBD1022I570	4.7500	10Y	9/13/2022	3490	9.56					4.1379	3.5058	3.5045
FXTN 20-03	PIBD2022J033	12.7500	10Y	10/17/2022	3524	9.65					4.1454	3.5097	3.5083
FXTN 10-58	PIBD1022L585	4.0000	10Y	12/6/2022	3574	9.79	327.976000	3.5250	3:08:17 PM	3.5223	4.1563	3.5153	3.5138
FXTN 20-04 *	PIBD2023B048	13.0000	10Y	2/20/2023	3650	9.99					4.1729	3.5239	3.5223
FXTN 20-05	PIBD2023E054	11.8750	10.5Y	5/29/2023	3748	10.26					4.1973	3.5603	3.5579
FXTN 20-06	PIBD2023J068	11.3750	11Y	10/23/2023	3895	10.66					4.2338	3.6149	3.6114
FXTN 20-07	PIBD2024F075	12.3750	12Y	6/3/2024	4119	11.28					4.2895	3.6981	3.6928
FXTN 20-08	PIBD2024H086	12.8750	12Y	8/5/2024	4182	11.45					4.3052	3.7215	3.7157
FXTN 20-09	PIBD2024K091	13.7500	12Y	11/11/2024	4280	11.72					4.3295	3.7579	3.7513
FXTN 20-10	PIBD2025D103	12.1250	13Y	4/14/2025	4434	12.14					4.3678	3.8151	3.8073
FXTN 20-11	PIBD2025J116	12.1250	13Y	10/20/2025	4623	12.66					4.4148	3.8853	3.8760
FXTN 25-01	PIBD2525K015	18.2500	13Y	11/29/2025	4663	12.77					4.4247	3.9002	3.8905
FXTN 20-12	PIBD2026A122	10.2500	13Y	1/19/2026	4714	12.91					4.4374	3.9191	3.9091
RTB 15-01	PIID1526J019	6.2500	14Y	10/20/2026	4988	13.66	2,204.950000	4.2150	2:34:00 PM	4.2136	4.5055	4.0209	4.0087
FXTN 20-13	PIBD2026L139	8.0000	14Y	12/7/2026	5036	13.79					4.5175	4.0387	4.0261
RTB 15-02	PIID1527C023	5.3750	15Y	3/1/2027	5120	14.02	3,011.450000	4.2300	4:07:47 PM	4.2419	4.5383	4.0699	4.0566
FXTN 20-14	PIBD2027I140	8.6250	15Y	9/6/2027	5309	14.54					4.5853	4.1401	4.1253
FXTN 20-15	PIBD2028L151	9.5000	16Y	12/4/2028	5764	15.78					4.6984	4.3092	4.2907
FXTN 20-16	PIBD2030E166	8.7500	18Y	5/27/2030	6303	17.26	277.700000	4.6300	3:40:40 PM	4.6323	4.8324	4.5094	4.4867
FXTN 25-02	PIBD2530G029	12.5000	18Y	7/28/2030	6365	17.43					4.8478	4.5324	4.5092
FXTN 25-03	PIBD2531A032	11.2500	18Y	1/26/2031	6547	17.92					4.8931	4.6000	4.5754
FXTN 20-17	PIBD2031G171	8.0000	19Y	7/19/2031	6721	18.40	8,182.136000	4.6250	4:12:06 PM	4.6219	4.9363	4.6646	4.6386
FXTN 25-04	PIBD2531J042	9.3750	19Y	10/5/2031	6799	18.61					4.9557	4.6936	4.6670
FXTN 20-18	PIBD2032B183	5.8750	19Y	2/2/2032	6919	18.94	15.500000	4.8100	3:04:32 PM	4.8768	4.9856	4.7382	4.7106
RTB 20-01	PIID2032C014	5.8750	19Y	3/1/2032	6947	19.02	6,315.013000	4.6800	4:12:46 PM	4.6848	4.9925	4.7486	4.7208
FXTN 20-19	PIBD2032I195	5.7500	20Y	9/27/2032	7157	19.59	6.264800	4.8000	3:07:40 PM	4.8367	5.0447	4.8266	4.7971
FXTN 25-05 *	PIBD2532K057	8.5000	20Y	11/29/2032	7220	19.77					5.0604	4.8500	4.8200
FXTN 25-06	PIBD2534K062	9.2500	25Y	11/5/2034	7926	21.70					5.0344	4.8569	4.8382
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	8255	22.60					5.0223	4.8601	4.8467
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	8332	22.81	1,621.989336	4.8750	3:42:43 PM	4.8667	5.0195	4.8609	4.8487
FXTN 25-09	PIBD2536I097	7.6250	25Y	9/29/2036	8620	23.60					5.0089	4.8637	4.8561
FXTN 25-10	PIBD2537H103	5.7500	25Y	8/16/2037	8941	24.48	52.987000	4.8800	3:49:11 PM	4.8856	4.9970	4.8668	4.8644

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RTB 25-01 *	PIID2537J015	6.1250	25Y	10/24/2037	9010	24.67	10,113.296000	4.8675	4:12:42 PM	4.8660	4.9945	4.8675	4.8662