

Interpolated Bonds  
February 25, 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	5	0.01					3.1471	3.1286	3.1286
FXTN 05-66	PIBD0513C664	6.6250	<1M	3/13/2013	15	0.04					2.2650	2.2000	2.2000
FXTN 10-31	PIBD1013C316	12.7500	1M	3/27/2013	29	0.08					1.0300	0.9000	0.9000
FXTN 10-32	PIBD1013E320	11.7500	2M	5/15/2013	78	0.21					0.4875	0.3250	0.3250
FXTN 07-44	PIBD0713F446	9.6250	4M	6/29/2013	123	0.34					0.5652	0.3974	0.3974
RTB 05-07	PIID0513G075	9.0000	5M	7/31/2013	155	0.42					0.6197	0.4464	0.4464
FXTN 10-33	PIBD1013J337	11.0000	8M	10/9/2013	225	0.62					0.7980	0.6250	0.6250
FXTN 07-45	PIBD0713K457	7.1250	8M	11/2/2013	249	0.68					0.8795	0.7107	0.7107
FXTN 05-67	PIBD0514A673	6.2500	11M	1/27/2014	335	0.92	565.281000	0.9500	2:33:24 PM	0.9592	1.1715	1.0179	1.0179
FXTN 10-34	PIBD1014C341	12.3750	1.5Y	3/25/2014	392	1.07					1.3643	1.2094	1.2094
FXTN 10-35	PIBD1014G356	12.7500	1.5Y	7/15/2014	504	1.38					1.7429	1.5813	1.5813
RTB 05-08	PIID0514I080	6.2500	2Y	9/24/2014	575	1.57					1.9829	1.8170	1.8170
FXTN 07-46	PIBD0714J466	6.5000	2Y	10/4/2014	585	1.60					2.0167	1.8502	1.8502
SPTB 10-03	SPTB1014J037	12.2500	2Y	10/14/2014	595	1.63	100.000000	2.3250	11:25:48 AM	2.3250	2.0505	1.8834	1.8834
FXTN 10-36 *	PIBD1015B367	12.3750	2Y	2/24/2015	728	1.99					2.5000	2.3250	2.3250
FXTN 05-68	PIBD0515E685	6.3750	2.5Y	5/13/2015	806	2.21					2.5853	2.4118	2.3676
FXTN 07-47	PIBD0715E477	8.3750	2.5Y	5/22/2015	815	2.23					2.5952	2.4218	2.3725
FXTN 04-20	PIBD0415G203	4.8750	2.5Y	7/21/2015	875	2.40					2.6608	2.4886	2.4053
RTB 05-09	PIID0515H097	5.8750	2.5Y	8/19/2015	904	2.48	20.635231	2.7000	11:44:14 AM	2.6923	2.6926	2.5208	2.4211
FXTN 10-37	PIBD1015H370	11.8750	2.5Y	8/25/2015	910	2.49					2.6991	2.5275	2.4244
FXTN 05-69	PIBD0515K697	4.6250	3Y	11/25/2015	1002	2.74					2.7998	2.6299	2.4746
FXTN 10-38	PIBD1015L384	10.1250	3Y	12/15/2015	1022	2.80					2.8217	2.6522	2.4855
FXTN 10-39	PIBD1016A393	9.2500	3Y	1/12/2016	1050	2.87					2.8523	2.6833	2.5008
FXTN 07-48 *	PIBD0716A488	7.0000	3Y	1/27/2016	1065	2.92	146.100000	2.4500	3:26:10 PM	2.5090	2.8687	2.7000	2.5090
RTB 05-10	PIID0516C107	6.0000	3.5Y	3/3/2016	1101	3.01	11.210000	2.7500	2:52:12 PM	2.8163	2.9276	2.7569	2.5881
FXTN 10-40	PIBD1016C407	7.5000	3.5Y	3/30/2016	1128	3.09					2.9718	2.7996	2.6475
FXTN 10-41	PIBD1016D416	7.0000	3.5Y	4/27/2016	1156	3.16					3.0177	2.8439	2.7090
FXTN 10-42	PIBD1016I420	9.1250	4Y	9/4/2016	1286	3.52	64.000000	3.2500	2:03:53 PM	3.1551	3.2305	3.0495	2.9947
RTB 07-01	PIID0716I018	7.0000	4Y	9/24/2016	1306	3.58					3.2632	3.0812	3.0386
FXTN 10-43 *	PIBD1016K436	6.2500	4Y	11/16/2016	1359	3.72					3.3500	3.1650	3.1551
FXTN 07-49	PIBD0717C493	7.0000	4.5Y	3/31/2017	1494	4.09	128.200000	3.1500	2:57:51 PM	3.1631	3.3914	3.2102	3.2079
FXTN 20-01	PIBD2017D011	14.3750	4.5Y	4/24/2017	1518	4.16					3.3988	3.2182	3.2173
FXTN 05-70	PIBD0517G705	4.6250	4.5Y	7/5/2017	1590	4.35					3.4209	3.2423	3.2455
RTB 07-02	PIID0717H026	6.6250	4.5Y	8/19/2017	1635	4.48	438.263000	3.3100	4:10:23 PM	3.2735	3.4347	3.2573	3.2631
FXTN 10-44	PIBD1017H447	7.7500	4.5Y	8/23/2017	1639	4.49					3.4360	3.2587	3.2647
FXTN 07-50	PIBD0717J502	5.3750	5Y	10/28/2017	1705	4.67	88.100000	3.7000	2:05:16 PM	3.3330	3.4562	3.2807	3.2905
FXTN 05-71	PIBD0517K719	4.1250	5Y	11/8/2017	1716	4.70					3.4596	3.2844	3.2948
FXTN 10-45 *	PIBD1018A451	5.8750	5Y	1/31/2018	1800	4.93	16.990000	3.3000	3:10:52 PM	3.3000	3.4854	3.3125	3.3277
FXTN 07-51	PIBD0718H511	5.0000	5.5Y	8/18/2018	1999	5.47					3.6157	3.3369	3.3493
FXTN 10-47	PIBD1018K478	8.8750	6Y	11/20/2018	2093	5.73	25.000000	3.3800	3:49:42 PM	3.3800	3.6772	3.3485	3.3595
FXTN 10-48	PIBD1019B485	7.8750	6Y	2/19/2019	2184	5.98	2.100000	3.6500	2:06:14 PM	3.6500	3.7367	3.3597	3.3694
FXTN 07-53	PIBD0719D531	5.0000	6.5Y	4/26/2019	2250	6.16					3.7799	3.3678	3.3766
FXTN 07-54	PIBD0719G547	4.7500	6.5Y	7/19/2019	2334	6.39	100.000000	3.4000	11:51:38 AM	3.4000	3.8349	3.3781	3.3857
FXTN 07-55	PIBD0719H555	4.7500	7Y	8/30/2019	2376	6.51					3.8624	3.3833	3.3902

Interpolated Bonds  
February 25, 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 07-56	PIBD0719K560	3.8750	7Y	11/22/2019	2460	6.74	3,804.000000	3.4000	3:52:42 PM	3.4110	3.9174	3.3936	3.3993
FXTN 10-50 *	PIBD1020B508	7.7500	7Y	2/18/2020	2548	6.98	135.000000	3.3500	2:50:05 PM	3.3500	3.9750	3.4044	3.4089
RTB 10-01	PIID1020H015	7.2500	7.5Y	8/19/2020	2731	7.48	0.054500	3.8000	10:44:41 AM	3.8000	4.0031	3.4328	3.4383
FXTN 10-51	PIBD1020I510	6.1250	8Y	9/16/2020	2759	7.55					4.0074	3.4372	3.4427
FXTN 10-52	PIBD1020L525	5.8750	8Y	12/16/2020	2850	7.80	5.000000	3.1000	11:20:21 AM	3.3594	4.0214	3.4513	3.4573
RTB 10-02	PIID1021C027	7.3750	8.5Y	3/3/2021	2927	8.01					4.0333	3.4633	3.4697
FXTN 10-53	PIBD1021D531	6.5000	8.5Y	4/28/2021	2983	8.17	79.000000	3.5500	4:13:21 PM	3.5088	4.0419	3.4720	3.4787
RTB 10-03	PIID1021J039	5.7500	9Y	10/20/2021	3158	8.65					4.0688	3.4992	3.5067
FXTN 10-55	PIBD1021K551	5.7500	9Y	11/24/2021	3193	8.74	32.827000	3.5450	11:26:11 AM	3.5372	4.0742	3.5046	3.5123
FXTN 10-54	PIBD1022G545	6.3750	9Y	1/19/2022	3249	8.90	2.000000	3.5750	8:50:20 AM	3.5750	4.0828	3.5133	3.5213
FXTN 20-02	PIBD2022C021	15.0000	9.5Y	3/14/2022	3303	9.04					4.0911	3.5217	3.5300
FXTN 10-56	PIBD1022H562	4.8750	9.5Y	8/2/2022	3444	9.43					4.1127	3.5436	3.5526
FXTN 10-57	PIBD1022I570	4.7500	10Y	9/13/2022	3486	9.54					4.1192	3.5501	3.5593
FXTN 20-03	PIBD2022J033	12.7500	10Y	10/17/2022	3520	9.64					4.1244	3.5554	3.5648
FXTN 10-58	PIBD1022L585	4.0000	10Y	12/6/2022	3570	9.77	10.252606	3.5002	2:26:08 PM	3.4745	4.1321	3.5632	3.5728
FXTN 20-04 *	PIBD2023B048	13.0000	10Y	2/20/2023	3646	9.98					4.1438	3.5750	3.5850
FXTN 20-05	PIBD2023E054	11.8750	10.5Y	5/29/2023	3744	10.25					4.1765	3.6086	3.6184
FXTN 20-06	PIBD2023J068	11.3750	11Y	10/23/2023	3891	10.65					4.2256	3.6591	3.6684
FXTN 20-07	PIBD2024F075	12.3750	12Y	6/3/2024	4115	11.27					4.3003	3.7359	3.7446
FXTN 20-08	PIBD2024H086	12.8750	12Y	8/5/2024	4178	11.44					4.3214	3.7575	3.7661
FXTN 20-09	PIBD2024K091	13.7500	12Y	11/11/2024	4276	11.71					4.3541	3.7912	3.7994
FXTN 20-10	PIBD2025D103	12.1250	13Y	4/14/2025	4430	12.13					4.4055	3.8440	3.8518
FXTN 20-11	PIBD2025J116	12.1250	13Y	10/20/2025	4619	12.65					4.4686	3.9089	3.9161
FXTN 25-01	PIBD2525K015	18.2500	13Y	11/29/2025	4659	12.76					4.4819	3.9226	3.9298
FXTN 20-12	PIBD2026A122	10.2500	13Y	1/19/2026	4710	12.90					4.4989	3.9401	3.9471
RTB 15-01	PIID1526J019	6.2500	14Y	10/20/2026	4984	13.65	302.000000	4.2250	3:55:38 PM	4.2212	4.5904	4.0341	4.0404
FXTN 20-13	PIBD2026L139	8.0000	14Y	12/7/2026	5032	13.78					4.6064	4.0506	4.0567
RTB 15-02	PIID1527C023	5.3750	15Y	3/1/2027	5116	14.01	3,728.000000	4.2300	3:54:28 PM	4.2259	4.6345	4.0794	4.0853
FXTN 20-14	PIBD2027I140	8.6250	15Y	9/6/2027	5305	14.52					4.6975	4.1443	4.1496
FXTN 20-15	PIBD2028L151	9.5000	16Y	12/4/2028	5760	15.77					4.8494	4.3004	4.3045
FXTN 20-16	PIBD2030E166	8.7500	18Y	5/27/2030	6299	17.25	150.000000	4.5750	3:30:24 PM	4.5750	5.0293	4.4853	4.4879
FXTN 25-02	PIBD2530G029	12.5000	18Y	7/28/2030	6361	17.42					5.0500	4.5066	4.5090
FXTN 25-03	PIBD2531A032	11.2500	18Y	1/26/2031	6543	17.91					5.1108	4.5691	4.5710
FXTN 20-17	PIBD2031G171	8.0000	19Y	7/19/2031	6717	18.39	12,739.385000	4.6550	3:45:30 PM	4.6501	5.1688	4.6288	4.6302
FXTN 25-04	PIBD2531J042	9.3750	19Y	10/5/2031	6795	18.60					5.1949	4.6555	4.6567
FXTN 20-18	PIBD2032B183	5.8750	19Y	2/2/2032	6915	18.93					5.2349	4.6967	4.6976
RTB 20-01	PIID2032C014	5.8750	19Y	3/1/2032	6943	19.01	3,821.204000	4.6915	4:11:43 PM	4.6896	5.2443	4.7063	4.7071
FXTN 20-19	PIBD2032I195	5.7500	20Y	9/27/2032	7153	19.58	50.000000	4.8000	11:03:50 AM	4.8000	5.3144	4.7784	4.7786
FXTN 25-05 *	PIBD2532K057	8.5000	20Y	11/29/2032	7216	19.76					5.3354	4.8000	4.8000
FXTN 25-06	PIBD2534K062	9.2500	25Y	11/5/2034	7922	21.69					5.1892	4.8273	4.8303
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	8251	22.59					5.1211	4.8400	4.8445
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	8328	22.80	165.000000	4.8900	2:42:24 PM	4.8707	5.1051	4.8430	4.8478
FXTN 25-09	PIBD2536I097	7.6250	25Y	9/29/2036	8616	23.59	4.700000	4.9500	9:54:42 AM	4.9500	5.0455	4.8541	4.8601
FXTN 25-10	PIBD2537H103	5.7500	25Y	8/16/2037	8937	24.47	101.947000	4.9750	3:57:38 PM	4.9640	4.9790	4.8665	4.8739

**Interpolated Bonds**  
**February 25, 2013**

<b>Instrument Name</b>	<b>ISIN</b>	<b>Coupon</b>	<b>Tenor</b>	<b>Maturity</b>	<b>Days</b>	<b>YRS</b>	<b>D. Vol (MM)</b>	<b>Last Yield</b>	<b>Traded Time</b>	<b>W. Ave Yld</b>	<b>PDSI-F</b>	<b>PDSI-R1</b>	<b>PDSI-R2</b>
RTB 25-01 *	PIID2537J015	6.1250	25Y	10/24/2037	9006	24.66	2,642.152000	4.8780	4:08:44 PM	4.8738	4.9647	4.8692	4.8769