

Interpolated Bonds  
February 06, 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	24	0.07					1.3173	1.2000	1.2000
FXTN 05-66	PIBD0513C664	6.6250	1M	3/13/2013	34	0.09					0.3683	0.2000	0.2000
FXTN 10-31	PIBD1013C316	12.7500	2M	3/27/2013	48	0.13					0.3570	0.1875	0.1812
FXTN 10-32	PIBD1013E320	11.7500	3M	5/15/2013	97	0.27					0.3509	0.1781	0.1401
FXTN 07-44	PIBD0713F446	9.6250	5M	6/29/2013	142	0.39					0.5297	0.3586	0.2370
RTB 05-07	PIID0513G075	9.0000	6M	7/31/2013	174	0.48					0.6568	0.4869	0.3059
FXTN 10-33	PIBD1013J337	11.0000	8M	10/9/2013	244	0.67					0.8643	0.7002	0.4756
FXTN 07-45	PIBD0713K457	7.1250	9M	11/2/2013	268	0.73					0.9328	0.7707	0.5344
FXTN 05-67	PIBD0514A673	6.2500	1Y	1/27/2014	354	0.97					1.1781	1.0235	0.7454
FXTN 10-34	PIBD1014C341	12.3750	1.5Y	3/25/2014	411	1.13					1.6061	1.4014	1.1683
FXTN 10-35	PIBD1014G356	12.7500	1.5Y	7/15/2014	523	1.43					2.5449	2.2213	2.1034
RTB 05-08	PIID0514I080	6.2500	2Y	9/24/2014	594	1.63	5.208000	2.4000	3:34:00 PM	2.4000	3.1401	2.7410	2.6962
FXTN 07-46	PIBD0714J466	6.5000	2Y	10/4/2014	604	1.65					3.2239	2.8142	2.7797
SPTB 10-03 *	SPTB1014J037	12.2500	2Y	10/14/2014	614	1.68	100.000000	3.0000	9:44:16 AM	3.0000	3.3077	2.8874	2.8632
FXTN 10-36	PIBD1015B367	12.3750	2.5Y	2/24/2015	747	2.05					3.3148	2.8980	2.8813
FXTN 05-68	PIBD0515E685	6.3750	2.5Y	5/13/2015	825	2.26					3.3189	2.9043	2.8919
FXTN 07-47	PIBD0715E477	8.3750	2.5Y	5/22/2015	834	2.28					3.3194	2.9050	2.8932
FXTN 04-20	PIBD0415G203	4.8750	2.5Y	7/21/2015	894	2.45					3.3226	2.9098	2.9013
RTB 05-09	PIID0515H097	5.8750	3Y	8/19/2015	923	2.53	0.900000	4.0000	11:20:39 AM	4.0000	3.3241	2.9121	2.9053
FXTN 10-37	PIBD1015H370	11.8750	3Y	8/25/2015	929	2.54					3.3245	2.9126	2.9061
FXTN 05-69	PIBD0515K697	4.6250	3Y	11/25/2015	1021	2.80					3.3293	2.9200	2.9186
FXTN 10-38	PIBD1015L384	10.1250	3Y	12/15/2015	1041	2.85					3.3304	2.9216	2.9213
FXTN 10-39	PIBD1016A393	9.2500	3Y	1/12/2016	1069	2.93					3.3319	2.9238	2.9252
FXTN 07-48 *	PIBD0716A488	7.0000	3Y	1/27/2016	1084	2.97	450.500000	2.9250	3:27:19 PM	2.9251	3.3327	2.9250	2.9272
RTB 05-10	PIID0516C107	6.0000	3.5Y	3/3/2016	1120	3.07	9.375000	3.1250	3:35:23 PM	3.1250	3.3692	2.9770	2.9758
FXTN 10-40	PIBD1016C407	7.5000	3.5Y	3/30/2016	1147	3.14					3.3966	3.0161	3.0122
FXTN 10-41	PIBD1016D416	7.0000	3.5Y	4/27/2016	1175	3.22					3.4250	3.0565	3.0501
FXTN 10-42	PIBD1016I420	9.1250	4Y	9/4/2016	1305	3.57	1225.000000	3.3000	3:59:19 PM	3.3000	3.5568	3.2445	3.2256
RTB 07-01	PIID0716I018	7.0000	4Y	9/24/2016	1325	3.63	3.685000	3.5000	3:36:25 PM	3.5000	3.5771	3.2734	3.2525
FXTN 10-43 *	PIBD1016K436	6.2500	4Y	11/16/2016	1378	3.77					3.6308	3.3500	3.3241
FXTN 07-49	PIBD0717C493	7.0000	4.5Y	3/31/2017	1513	4.14	300.000000	3.4000	3:51:03 PM	3.4000	3.6761	3.3806	3.3676
FXTN 20-01	PIBD2017D011	14.3750	4.5Y	4/24/2017	1537	4.21					3.6842	3.3861	3.3753
FXTN 05-70	PIBD0517G705	4.6250	4.5Y	7/5/2017	1609	4.41	300.000000	3.4500	3:34:45 PM	3.4500	3.7083	3.4024	3.3985
RTB 07-02	PIID0717H026	6.6250	5Y	8/19/2017	1654	4.53	52.000000	3.8750	11:31:09 AM	3.8750	3.7234	3.4126	3.4130
FXTN 10-44	PIBD1017H447	7.7500	5Y	8/23/2017	1658	4.54					3.7248	3.4135	3.4143
FXTN 07-50	PIBD0717J502	5.3750	5Y	10/28/2017	1724	4.72					3.7469	3.4285	3.4356
FXTN 05-71	PIBD0517K719	4.1250	5Y	11/8/2017	1735	4.75					3.7506	3.4310	3.4391
FXTN 10-45 *	PIBD1018A451	5.8750	5Y	1/31/2018	1819	4.98					3.7788	3.4500	3.4662
FXTN 07-51	PIBD0718H511	5.0000	6Y	8/18/2018	2018	5.52	105.100000	3.5900	10:56:44 AM	3.5900	3.8217	3.5213	3.5326
FXTN 10-47	PIBD1018K478	8.8750	6Y	11/20/2018	2112	5.78					3.8420	3.5550	3.5640
FXTN 10-48	PIBD1019B485	7.8750	6.5Y	2/19/2019	2203	6.03					3.8617	3.5876	3.5944
FXTN 07-53	PIBD0719D531	5.0000	6.5Y	4/26/2019	2269	6.21	73.000000	3.7000	10:13:37 AM	3.7000	3.8759	3.6113	3.6164
FXTN 07-54	PIBD0719G547	4.7500	6.5Y	7/19/2019	2353	6.44	48.000000	3.7000	10:13:33 AM	3.7000	3.8940	3.6414	3.6444
FXTN 07-55	PIBD0719H555	4.7500	7Y	8/30/2019	2395	6.56	50.000000	3.7000	10:13:47 AM	3.7000	3.9031	3.6564	3.6585

FXTN 07-56 *	PIBD0719K560	3.8750	7Y	11/22/2019	2479	6.79	4.946000	3.4500	11:10:31 AM	3.4500	3.9212	3.6865	3.6865
FXTN 10-50	PIBD1020B508	7.7500	7.5Y	2/18/2020	2567	7.03					3.9375	3.7034	3.7074
RTB 10-01	PIID1020H015	7.2500	8Y	8/19/2020	2750	7.53	0.500000	3.9000	2:18:15 PM	3.9000	3.9714	3.7386	3.7508
FXTN 10-51	PIBD1020I510	6.1250	8Y	9/16/2020	2778	7.61					3.9766	3.7440	3.7575
FXTN 10-52	PIBD1020L525	5.8750	8Y	12/16/2020	2869	7.85					3.9935	3.7615	3.7791
RTB 10-02	PIID1021C027	7.3750	8.5Y	3/3/2021	2946	8.07	925.000000	3.8000	3:45:02 PM	3.8000	4.0077	3.7763	3.7974
FXTN 10-53	PIBD1021D531	6.5000	8.5Y	4/28/2021	3002	8.22	100.000000	3.8325	10:52:45 AM	3.8325	4.0181	3.7871	3.8107
RTB 10-03	PIID1021J039	5.7500	9Y	10/20/2021	3177	8.70	500.000000	3.8350	4:13:08 PM	3.8350	4.0506	3.8208	3.8522
FXTN 10-55	PIBD1021K551	5.7500	9Y	11/24/2021	3212	8.79	1936.766000	3.9000	3:24:58 PM	3.9000	4.0570	3.8275	3.8605
FXTN 10-54	PIBD1022G545	6.3750	9Y	1/19/2022	3268	8.95					4.0674	3.8383	3.8738
FXTN 20-02	PIBD2022C021	15.0000	9.5Y	3/14/2022	3322	9.10					4.0774	3.8486	3.8866
FXTN 10-56	PIBD1022H562	4.8750	9.5Y	8/2/2022	3463	9.48	6.000000	3.8250	11:10:42 AM	3.8250	4.1036	3.8758	3.9201
FXTN 10-57	PIBD1022I570	4.7500	10Y	9/13/2022	3505	9.60					4.1113	3.8838	3.9301
FXTN 20-03	PIBD2022J033	12.7500	10Y	10/17/2022	3539	9.69					4.1176	3.8904	3.9381
FXTN 10-58 *	PIBD1022L585	4.0000	10Y	12/6/2022	3589	9.83					4.1269	3.9000	3.9500
FXTN 20-04	PIBD2023B048	13.0000	10.5Y	2/20/2023	3665	10.03					4.1545	3.9245	3.9733
FXTN 20-05	PIBD2023E054	11.8750	10.5Y	5/29/2023	3763	10.30					4.1900	3.9561	4.0033
FXTN 20-06	PIBD2023J068	11.3750	11Y	10/23/2023	3910	10.70					4.2434	4.0034	4.0484
FXTN 20-07	PIBD2024F075	12.3750	12Y	6/3/2024	4134	11.32					4.3247	4.0756	4.1170
FXTN 20-08	PIBD2024H086	12.8750	12Y	8/5/2024	4197	11.49					4.3475	4.0959	4.1363
FXTN 20-09	PIBD2024K091	13.7500	12Y	11/11/2024	4295	11.76					4.3831	4.1275	4.1663
FXTN 20-10	PIBD2025D103	12.1250	13Y	4/14/2025	4449	12.18					4.4390	4.1772	4.2135
FXTN 20-11	PIBD2025J116	12.1250	13Y	10/20/2025	4638	12.70	3.800000	4.7500	11:15:44 AM	4.7500	4.5076	4.2381	4.2714
FXTN 25-01	PIBD2525K015	18.2500	13Y	11/29/2025	4678	12.81					4.5221	4.2510	4.2837
FXTN 20-12	PIBD2026A122	10.2500	13Y	1/19/2026	4729	12.95					4.5406	4.2674	4.2993
RTB 15-01	PIID1526J019	6.2500	14Y	10/20/2026	5003	13.70	203.000000	4.6000	4:11:19 PM	4.6000	4.6400	4.3557	4.3833
FXTN 20-13	PIBD2026L139	8.0000	14Y	12/7/2026	5051	13.83					4.6574	4.3712	4.3980
RTB 15-02	PIID1527C023	5.3750	15Y	3/1/2027	5135	14.06	411.400000	4.7250	3:13:33 PM	4.7250	4.6879	4.3982	4.4237
FXTN 20-14	PIBD2027I140	8.6250	15Y	9/6/2027	5324	14.58					4.7565	4.4591	4.4816
FXTN 20-15	PIBD2028L151	9.5000	16Y	12/4/2028	5779	15.82					4.9216	4.6058	4.6211
FXTN 20-16	PIBD2030E166	8.7500	18Y	5/27/2030	6318	17.30					5.1172	4.7795	4.7862
FXTN 25-02	PIBD2530G029	12.5000	18Y	7/28/2030	6380	17.47					5.1397	4.7995	4.8052
FXTN 25-03	PIBD2531A032	11.2500	18Y	1/26/2031	6562	17.97	15.210000	4.9750	10:52:29 AM	4.9750	5.2058	4.8581	4.8610
FXTN 20-17	PIBD2031G171	8.0000	19Y	7/19/2031	6736	18.44	7057.200000	5.0175	4:14:01 PM	5.0202	5.2689	4.9142	4.9143
FXTN 25-04	PIBD2531J042	9.3750	19Y	10/5/2031	6814	18.66					5.2972	4.9393	4.9382
FXTN 20-18	PIBD2032B183	5.8750	19Y	2/2/2032	6934	18.98	8.500000	5.0980	2:45:41 PM	5.0996	5.3408	4.9780	4.9750
RTB 20-01	PIID2032C014	5.8750	19Y	3/1/2032	6962	19.06	4042.989000	5.0650	3:59:31 PM	5.0650	5.3509	4.9870	4.9835
FXTN 20-19	PIBD2032I195	5.7500	20Y	9/27/2032	7172	19.64	363.000000	5.0800	3:14:59 PM	5.0672	5.4271	5.0547	5.0479
FXTN 25-05 *	PIBD2532K057	8.5000	20Y	11/29/2032	7235	19.81					5.4500	5.0750	5.0672
FXTN 25-06	PIBD2534K062	9.2500	25Y	11/5/2034	7941	21.74					5.3650	5.0791	5.0755
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	8270	22.64					5.3255	5.0811	5.0793
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	8347	22.85	137.000000	5.1125	3:27:46 PM	5.1125	5.3162	5.0815	5.0802
FXTN 25-09	PIBD2536I097	7.6250	25Y	9/29/2036	8635	23.64	182.000000	5.3300	2:51:22 PM	5.3300	5.2815	5.0832	5.0836
FXTN 25-10	PIBD2537H103	5.7500	25Y	8/16/2037	8956	24.52	42.439000	5.1000	3:06:41 PM	5.1000	5.2429	5.0851	5.0874
RTB 25-01 *	PIID2537J015	6.1250	25Y	10/24/2037	9025	24.71	3074.429000	5.1249	3:58:57 PM	5.1249	5.2346	5.0855	5.0882