

Interpolated Bonds
February 08, 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	20	0.05					1.8402	1.7583	1.7583
FXTN 05-66	PIBD0513C664	6.6250	1M	3/13/2013	30	0.08					0.9667	0.8417	0.8417
FXTN 10-31	PIBD1013C316	12.7500	1M	3/27/2013	44	0.12					0.3478	0.1906	0.1906
FXTN 10-32	PIBD1013E320	11.7500	3M	5/15/2013	93	0.25					0.2958	0.1250	0.1250
FXTN 07-44	PIBD0713F446	9.6250	5M	6/29/2013	138	0.38					0.5070	0.3339	0.3339
RTB 05-07	PIID0513G075	9.0000	5M	7/31/2013	170	0.47					0.6572	0.4825	0.4825
FXTN 10-33	PIBD1013J337	11.0000	8M	10/9/2013	240	0.66					0.8701	0.6993	0.6950
FXTN 07-45	PIBD0713K457	7.1250	9M	11/2/2013	264	0.72					0.9387	0.7695	0.7636
FXTN 05-67	PIBD0514A673	6.2500	1Y	1/27/2014	350	0.96					1.1845	1.0212	1.0093
FXTN 10-34	PIBD1014C341	12.3750	1.5Y	3/25/2014	407	1.11					1.6062	1.3148	1.3008
FXTN 10-35	PIBD1014G356	12.7500	1.5Y	7/15/2014	519	1.42					2.5304	1.9383	1.9211
RTB 05-08	PIID0514I080	6.2500	2Y	9/24/2014	590	1.62					3.1162	2.3336	2.3142
FXTN 07-46	PIBD0714J466	6.5000	2Y	10/4/2014	600	1.64					3.1987	2.3893	2.3696
SPTB 10-03 *	SPTB1014J037	12.2500	2Y	10/14/2014	610	1.67					3.2812	2.4450	2.4250
FXTN 10-36	PIBD1015B367	12.3750	2.5Y	2/24/2015	743	2.03					3.2608	2.6148	2.6241
FXTN 05-68	PIBD0515E685	6.3750	2.5Y	5/13/2015	821	2.25					3.2488	2.7144	2.7408
FXTN 07-47	PIBD0715E477	8.3750	2.5Y	5/22/2015	830	2.27					3.2474	2.7259	2.7543
FXTN 04-20	PIBD0415G203	4.8750	2.5Y	7/21/2015	890	2.44					3.2382	2.8024	2.8441
RTB 05-09	PIID0515H097	5.8750	3Y	8/19/2015	919	2.52	1.500000	3.7000	3:43:00 PM	3.7000	3.2337	2.8395	2.8875
FXTN 10-37	PIBD1015H370	11.8750	3Y	8/25/2015	925	2.53					3.2328	2.8471	2.8965
FXTN 05-69	PIBD0515K697	4.6250	3Y	11/25/2015	1017	2.78					3.2187	2.9646	3.0342
FXTN 10-38	PIBD1015L384	10.1250	3Y	12/15/2015	1037	2.84					3.2156	2.9901	3.0641
FXTN 10-39	PIBD1016A393	9.2500	3Y	1/12/2016	1065	2.92					3.2113	3.0259	3.1060
FXTN 07-48 *	PIBD0716A488	7.0000	3Y	1/27/2016	1080	2.96	815.283102	3.0600	3:49:40 PM	3.0600	3.2090	3.0450	3.1285
RTB 05-10	PIID0516C107	6.0000	3.5Y	3/3/2016	1116	3.06	0.555000	3.9500	3:49:29 PM	3.5935	3.2796	3.1114	3.1793
FXTN 10-40	PIBD1016C407	7.5000	3.5Y	3/30/2016	1143	3.13					3.3325	3.1611	3.2174
FXTN 10-41	PIBD1016D416	7.0000	3.5Y	4/27/2016	1171	3.21					3.3874	3.2127	3.2570
FXTN 10-42	PIBD1016I420	9.1250	4Y	9/4/2016	1301	3.56	3671.910000	3.3050	4:08:44 PM	3.3050	3.6423	3.4523	3.4405
RTB 07-01	PIID0716I018	7.0000	4Y	9/24/2016	1321	3.62	141.300000	3.3250	2:56:00 PM	3.3250	3.6815	3.4892	3.4687
FXTN 10-43 *	PIBD1016K436	6.2500	4Y	11/16/2016	1374	3.76					3.7854	3.5869	3.5435
FXTN 07-49	PIBD0717C493	7.0000	4.5Y	3/31/2017	1509	4.13	1.000000	3.6500	10:48:26 AM	3.6500	3.7659	3.5482	3.5169
FXTN 20-01	PIBD2017D011	14.3750	4.5Y	4/24/2017	1533	4.20			4:07:48 PM		3.7624	3.5413	3.5121
FXTN 05-70	PIBD0517G705	4.6250	4.5Y	7/5/2017	1605	4.39	223.678000	3.4500	3:51:30 PM	3.4500	3.7520	3.5206	3.4979
RTB 07-02	PIID0717H026	6.6250	5Y	8/19/2017	1650	4.52	50.000000	3.4500	9:53:01 AM	3.4500	3.7455	3.5077	3.4891
FXTN 10-44	PIBD1017H447	7.7500	5Y	8/23/2017	1654	4.53					3.7450	3.5066	3.4883
FXTN 07-50	PIBD0717J502	5.3750	5Y	10/28/2017	1720	4.71	201.800000	3.5500	3:16:16 PM	3.5500	3.7354	3.4877	3.4752
FXTN 05-71	PIBD0517K719	4.1250	5Y	11/8/2017	1731	4.74	600.000000	3.4250	4:01:51 PM	3.4250	3.7338	3.4845	3.4731
FXTN 10-45 *	PIBD1018A451	5.8750	5Y	1/31/2018	1815	4.97					3.7217	3.4604	3.4565
FXTN 07-51	PIBD0718H511	5.0000	6Y	8/18/2018	2014	5.51	1158.295000	3.5000	4:00:44 PM	3.5000	3.7717	3.4813	3.4785
FXTN 10-47	PIBD1018K478	8.8750	6Y	11/20/2018	2108	5.77					3.7953	3.4912	3.4890
FXTN 10-48	PIBD1019B485	7.8750	6.5Y	2/19/2019	2199	6.02	1.000000	3.8000	10:50:24 AM	3.8000	3.8182	3.5007	3.4990
FXTN 07-53	PIBD0719D531	5.0000	6.5Y	4/26/2019	2265	6.20	267.000000	3.6250	11:57:51 AM	3.6250	3.8347	3.5076	3.5063
FXTN 07-54	PIBD0719G547	4.7500	6.5Y	7/19/2019	2349	6.43	348.000000	3.6000	3:35:43 PM	3.6000	3.8558	3.5165	3.5156
FXTN 07-55	PIBD0719H555	4.7500	7Y	8/30/2019	2391	6.55	50.000000	3.7050	9:52:18 AM	3.7050	3.8664	3.5209	3.5203

FXTN 07-56 *	PIBD0719K560	3.8750	7Y	11/22/2019	2475	6.78	810.000000	3.5500	3:41:16 PM	3.5500	3.8875	3.5297	3.5296
FXTN 10-50	PIBD1020B508	7.7500	7.5Y	2/18/2020	2563	7.02					3.9025	3.5470	3.5470
RTB 10-01	PIID1020H015	7.2500	8Y	8/19/2020	2746	7.52	1139.900000	3.7000	11:54:40 AM	3.7000	3.9338	3.5831	3.5831
FXTN 10-51	PIBD1020I510	6.1250	8Y	9/16/2020	2774	7.59					3.9386	3.5886	3.5887
FXTN 10-52	PIBD1020L525	5.8750	8Y	12/16/2020	2865	7.84	146.300000	3.7500	3:18:13 PM	3.7228	3.9541	3.6066	3.6067
RTB 10-02	PIID1021C027	7.3750	8.5Y	3/3/2021	2942	8.05	1000.000000	3.7250	11:28:51 AM	3.7250	3.9673	3.6218	3.6219
FXTN 10-53	PIBD1021D531	6.5000	8.5Y	4/28/2021	2998	8.21	2800.000000	3.7250	11:00:18 AM	3.7389	3.9768	3.6328	3.6329
RTB 10-03	PIID1021J039	5.7500	9Y	10/20/2021	3173	8.69	4000.000000	3.7500	4:14:34 PM	3.7500	4.0067	3.6673	3.6675
FXTN 10-55	PIBD1021K551	5.7500	9Y	11/24/2021	3208	8.78	997.185000	3.7500	3:16:45 PM	3.7500	4.0127	3.6742	3.6744
FXTN 10-54	PIBD1022G545	6.3750	9Y	1/19/2022	3264	8.94	530.000000	3.7600	3:11:55 PM	3.7600	4.0223	3.6852	3.6855
FXTN 20-02	PIBD2022C021	15.0000	9.5Y	3/14/2022	3318	9.08					4.0315	3.6959	3.6961
FXTN 10-56	PIBD1022H562	4.8750	9.5Y	8/2/2022	3459	9.47	200.000000	3.7750	10:48:36 AM	3.7750	4.0556	3.7237	3.7240
FXTN 10-57	PIBD1022I570	4.7500	10Y	9/13/2022	3501	9.59	714.200000	3.7800	4:08:36 PM	3.7800	4.0628	3.7319	3.7323
FXTN 20-03	PIBD2022J033	12.7500	10Y	10/17/2022	3535	9.68					4.0686	3.7386	3.7390
FXTN 10-58 *	PIBD1022L585	4.0000	10Y	12/6/2022	3585	9.82	5300.000000	3.7500	2:42:55 PM	3.7500	4.0771	3.7485	3.7489
FXTN 20-04	PIBD2023B048	13.0000	10.5Y	2/20/2023	3661	10.02					4.1103	3.7755	3.7745
FXTN 20-05	PIBD2023E054	11.8750	10.5Y	5/29/2023	3759	10.29					4.1532	3.8104	3.8074
FXTN 20-06	PIBD2023J068	11.3750	11Y	10/23/2023	3906	10.69					4.2174	3.8626	3.8568
FXTN 20-07	PIBD2024F075	12.3750	12Y	6/3/2024	4130	11.31					4.3153	3.9423	3.9322
FXTN 20-08	PIBD2024H086	12.8750	12Y	8/5/2024	4193	11.48					4.3429	3.9647	3.9534
FXTN 20-09	PIBD2024K091	13.7500	12Y	11/11/2024	4291	11.75					4.3857	3.9996	3.9863
FXTN 20-10	PIBD2025D103	12.1250	13Y	4/14/2025	4445	12.17					4.4530	4.0543	4.0381
FXTN 20-11	PIBD2025J116	12.1250	13Y	10/20/2025	4634	12.69					4.5356	4.1215	4.1017
FXTN 25-01	PIBD2525K015	18.2500	13Y	11/29/2025	4674	12.80					4.5531	4.1357	4.1151
FXTN 20-12	PIBD2026A122	10.2500	13Y	1/19/2026	4725	12.94					4.5754	4.1539	4.1323
RTB 15-01	PIID1526J019	6.2500	14Y	10/20/2026	4999	13.69	12.463100	4.7000	3:27:29 PM	4.7000	4.6952	4.2513	4.2244
FXTN 20-13	PIBD2026L139	8.0000	14Y	12/7/2026	5047	13.82					4.7162	4.2684	4.2406
RTB 15-02	PIID1527C023	5.3750	15Y	3/1/2027	5131	14.05	433.365000	4.5000	3:55:01 PM	4.5000	4.7529	4.2983	4.2688
FXTN 20-14	PIBD2027I140	8.6250	15Y	9/6/2027	5320	14.57					4.8355	4.3655	4.3324
FXTN 20-15	PIBD2028L151	9.5000	16Y	12/4/2028	5775	15.81					5.0344	4.5273	4.4854
FXTN 20-16	PIBD2030E166	8.7500	18Y	5/27/2030	6314	17.29	30.000000	4.8250	10:21:56 AM	4.8250	5.2700	4.7189	4.6666
FXTN 25-02	PIBD2530G029	12.5000	18Y	7/28/2030	6376	17.46					5.2971	4.7410	4.6875
FXTN 25-03	PIBD2531A032	11.2500	18Y	1/26/2031	6558	17.95					5.3766	4.8057	4.7487
FXTN 20-17	PIBD2031G171	8.0000	19Y	7/19/2031	6732	18.43	5957.000000	4.8400	3:33:31 PM	4.8400	5.4527	4.8676	4.8072
FXTN 25-04	PIBD2531J042	9.3750	19Y	10/5/2031	6810	18.64					5.4868	4.8953	4.8334
FXTN 20-18	PIBD2032B183	5.8750	19Y	2/2/2032	6930	18.97	23.000000	4.9050	3:51:17 PM	4.9050	5.5392	4.9380	4.8738
RTB 20-01	PIID2032C014	5.8750	19Y	3/1/2032	6958	19.05	8752.165000	4.8750	3:49:13 PM	4.8750	5.5515	4.9479	4.8832
FXTN 20-19	PIBD2032I195	5.7500	20Y	9/27/2032	7168	19.62					5.6433	5.0226	4.9538
FXTN 25-05 *	PIBD2532K057	8.5000	20Y	11/29/2032	7231	19.80					5.6708	5.0450	4.9750
FXTN 25-06	PIBD2534K062	9.2500	25Y	11/5/2034	7937	21.73					5.4637	5.0287	4.9871
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	8266	22.63	34.000000	5.0750	10:24:29 AM	5.0750	5.3672	5.0211	4.9928
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	8343	22.84	1178.783000	5.0195	4:14:05 PM	5.0195	5.3447	5.0193	4.9941
FXTN 25-09	PIBD2536I097	7.6250	25Y	9/29/2036	8631	23.63	1.000000	5.0900	3:21:04 PM	5.0900	5.2602	5.0126	4.9990
FXTN 25-10	PIBD2537H103	5.7500	25Y	8/16/2037	8952	24.51	12.874000	4.9750	3:00:33 PM	4.9750	5.1660	5.0052	5.0045
RTB 25-01 *	PIID2537J015	6.1250	25Y	10/24/2037	9021	24.70	20024.287000	5.0450	3:53:09 PM	5.0450	5.1458	5.0036	5.0057