

Interpolated Bonds
March 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 10-31	PIBD1013C316	12.7500	<1M	3/27/2013	5	0.01					3.0003	2.9784	2.9784
FXTN 10-32	PIBD1013E320	11.7500	2M	5/15/2013	54	0.15					0.3663	0.2200	0.2200
FXTN 07-44	PIBD0713F446	9.6250	4M	6/29/2013	99	0.27					0.3540	0.1932	0.1932
RTB 05-07	PIID0513G075	9.0000	5M	7/31/2013	131	0.36	4.762000	0.5000	11:37:57 AM	0.5000	0.3883	0.2275	0.2275
FXTN 10-33	PIBD1013J337	11.0000	7M	10/9/2013	201	0.55					0.4873	0.3262	0.3262
FXTN 07-45	PIBD0713K457	7.1250	8M	11/2/2013	225	0.62					0.5404	0.3791	0.3791
FXTN 05-67	PIBD0514A673	6.2500	10M	1/27/2014	311	0.85	50.000000	0.8000	9:11:28 AM	0.8000	0.7306	0.5685	0.5685
FXTN 10-34	PIBD1014C341	12.3750	1.5Y	3/25/2014	368	1.01					0.9071	0.7455	0.7469
FXTN 10-35	PIBD1014G356	12.7500	1.5Y	7/15/2014	480	1.31					1.4366	1.2803	1.2896
RTB 05-08	PIID0514I080	6.2500	2Y	9/24/2014	551	1.51					1.7724	1.6194	1.6336
FXTN 07-46	PIBD0714J466	6.5000	2Y	10/4/2014	561	1.54					1.8196	1.6671	1.6821
SPTB 10-03	SPTB1014J037	12.2500	2Y	10/14/2014	571	1.56					1.8669	1.7149	1.7305
FXTN 10-36 *	PIBD1015B367	12.3750	2Y	2/24/2015	704	1.93					2.4958	2.3500	2.3750
FXTN 05-68	PIBD0515E685	6.3750	2.5Y	5/13/2015	782	2.14					2.5812	2.3552	2.3802
FXTN 07-47	PIBD0715E477	8.3750	2.5Y	5/22/2015	791	2.17	0.540000	2.0000	3:13:49 PM	2.0000	2.5911	2.3558	2.3808
FXTN 04-20	PIBD0415G203	4.8750	2.5Y	7/21/2015	851	2.33					2.6568	2.3599	2.3849
RTB 05-09	PIID0515H097	5.8750	2.5Y	8/19/2015	880	2.41	4.275000	2.0000	2:59:18 PM	2.3439	2.6885	2.3618	2.3868
FXTN 10-37	PIBD1015H370	11.8750	2.5Y	8/25/2015	886	2.43	50.000000	2.3000	10:07:11 AM	2.3000	2.6951	2.3622	2.3872
FXTN 05-69	PIBD0515K697	4.6250	3Y	11/25/2015	978	2.68					2.7958	2.3684	2.3934
FXTN 10-38	PIBD1015L384	10.1250	3Y	12/15/2015	998	2.73					2.8177	2.3697	2.3947
FXTN 10-39	PIBD1016A393	9.2500	3Y	1/12/2016	1026	2.81					2.8484	2.3716	2.3966
FXTN 07-48	PIBD0716A488	7.0000	3Y	1/27/2016	1041	2.85					2.8648	2.3726	2.3976
RTB 05-10 *	PIID0516C107	6.0000	3Y	3/3/2016	1077	2.95	4.300000	2.6500	3:37:57 PM	2.6674	2.9042	2.3750	2.4000
FXTN 10-40	PIBD1016C407	7.5000	3.5Y	3/30/2016	1104	3.02					2.9310	2.4273	2.4523
FXTN 10-41	PIBD1016D416	7.0000	3.5Y	4/27/2016	1132	3.10					2.9587	2.4816	2.5066
FXTN 10-42	PIBD1016I420	9.1250	3.5Y	9/4/2016	1262	3.46	1,374.800000	2.5500	2:22:11 PM	2.5487	3.0876	2.7335	2.7585
RTB 07-01	PIID0716I018	7.0000	4Y	9/24/2016	1282	3.51					3.1075	2.7723	2.7973
FXTN 10-43 *	PIBD1016K436	6.2500	4Y	11/16/2016	1335	3.66					3.1600	2.8750	2.9000
FXTN 07-49	PIBD0717C493	7.0000	4.5Y	3/31/2017	1470	4.02	356.300000	2.7500	3:00:33 PM	2.7504	3.1671	2.8750	2.9000
FXTN 20-01	PIBD2017D011	14.3750	4.5Y	4/24/2017	1494	4.09					3.1684	2.8750	2.9000
FXTN 05-70	PIBD0517G705	4.6250	4.5Y	7/5/2017	1566	4.29					3.1722	2.8750	2.9000
RTB 07-02	PIID0717H026	6.6250	4.5Y	8/19/2017	1611	4.41	0.500000	2.9000	2:15:27 PM	2.9000	3.1746	2.8750	2.9000
FXTN 10-44	PIBD1017H447	7.7500	4.5Y	8/23/2017	1615	4.42					3.1748	2.8750	2.9000
FXTN 07-50	PIBD0717J502	5.3750	5Y	10/28/2017	1681	4.60	1.600000	2.7500	11:18:18 AM	2.7500	3.1783	2.8750	2.9000
FXTN 05-71	PIBD0517K719	4.1250	5Y	11/8/2017	1692	4.63					3.1789	2.8750	2.9000
FXTN 10-45 *	PIBD1018A451	5.8750	5Y	1/31/2018	1776	4.86					3.1833	2.8750	2.9000
FXTN 07-51	PIBD0718H511	5.0000	5.5Y	8/18/2018	1975	5.41	308.000000	2.7500	4:03:48 PM	2.7482	3.2077	2.8542	2.8695
FXTN 10-47	PIBD1018K478	8.8750	6Y	11/20/2018	2069	5.66					3.2192	2.8443	2.8551
FXTN 10-48	PIBD1019B485	7.8750	6Y	2/19/2019	2160	5.91					3.2304	2.8348	2.8411
FXTN 07-53	PIBD0719D531	5.0000	6.5Y	4/26/2019	2226	6.09					3.2385	2.8279	2.8310
FXTN 07-54	PIBD0719G547	4.7500	6.5Y	7/19/2019	2310	6.32					3.2488	2.8191	2.8181
FXTN 07-55	PIBD0719H555	4.7500	6.5Y	8/30/2019	2352	6.44					3.2539	2.8147	2.8117
FXTN 07-56	PIBD0719K560	3.8750	7Y	11/22/2019	2436	6.67	605.500000	2.7000	3:12:49 PM	2.7805	3.2642	2.8059	2.7988
FXTN 10-50 *	PIBD1020B508	7.7500	7Y	2/18/2020	2524	6.91	200.000000	2.8000	4:04:43 PM	2.8000	3.2750	2.7967	2.7853

Interpolated Bonds
March 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
RTB 10-01	PIID1020H015	7.2500	7.5Y	8/19/2020	2707	7.41	20.000000	3.0000	11:26:15 AM	3.0000	3.3121	2.8221	2.8138
FXTN 10-51	PIBD1020I510	6.1250	7.5Y	9/16/2020	2735	7.49					3.3178	2.8260	2.8182
FXTN 10-52	PIBD1020L525	5.8750	8Y	12/16/2020	2826	7.74	5.900000	2.9000	10:05:38 AM	2.9000	3.3363	2.8386	2.8324
RTB 10-02	PIID1021C027	7.3750	8Y	3/3/2021	2903	7.95	50.000000	2.9750	8:56:15 AM	2.9750	3.3519	2.8493	2.8444
FXTN 10-53	PIBD1021D531	6.5000	8.5Y	4/28/2021	2959	8.10	10.000000	2.9700	9:39:39 AM	2.9725	3.3633	2.8570	2.8531
RTB 10-03	PIID1021J039	5.7500	9Y	10/20/2021	3134	8.58	150.000000	2.9000	11:13:50 AM	2.9000	3.3988	2.8813	2.8804
FXTN 10-55	PIBD1021K551	5.7500	9Y	11/24/2021	3169	8.68	456.150000	2.9500	11:57:11 AM	2.9329	3.4059	2.8862	2.8859
FXTN 10-54	PIBD1022G545	6.3750	9Y	1/19/2022	3225	8.83	304.000000	3.0000	2:55:57 PM	2.9260	3.4173	2.8939	2.8946
FXTN 20-02	PIBD2022C021	15.0000	9Y	3/14/2022	3279	8.98					3.4283	2.9014	2.9030
FXTN 10-56	PIBD1022H562	4.8750	9.5Y	8/2/2022	3420	9.36	300.000000	3.0500	4:06:54 PM	3.0500	3.4569	2.9210	2.9250
FXTN 10-57	PIBD1022I570	4.7500	9.5Y	9/13/2022	3462	9.48					3.4654	2.9268	2.9316
FXTN 20-03	PIBD2022J033	12.7500	10Y	10/17/2022	3496	9.57					3.4723	2.9315	2.9369
FXTN 10-58	PIBD1022L585	4.0000	10Y	12/6/2022	3546	9.71	367.500000	2.9300	10:35:12 AM	2.9490	3.4825	2.9385	2.9447
FXTN 20-04 *	PIBD2023B048	13.0000	10Y	2/20/2023	3622	9.92	19.000000	3.1000	11:24:55 AM	3.1000	3.4979	2.9490	2.9565
FXTN 20-05	PIBD2023E054	11.8750	10.5Y	5/29/2023	3720	10.18	25.125000	3.1000	11:26:13 AM	3.1000	3.5059	2.9655	2.9718
FXTN 20-06	PIBD2023J068	11.3750	11Y	10/23/2023	3867	10.59	48.831000	3.2000	11:31:03 AM	3.2000	3.5179	2.9902	2.9947
FXTN 20-07	PIBD2024F075	12.3750	12Y	6/3/2024	4091	11.20					3.5361	3.0279	3.0296
FXTN 20-08	PIBD2024H086	12.8750	12Y	8/5/2024	4154	11.37					3.5412	3.0385	3.0395
FXTN 20-09	PIBD2024K091	13.7500	12Y	11/11/2024	4252	11.64					3.5492	3.0550	3.0547
FXTN 20-10	PIBD2025D103	12.1250	13Y	4/14/2025	4406	12.06					3.5618	3.0809	3.0788
FXTN 20-11	PIBD2025J116	12.1250	13Y	10/20/2025	4595	12.58					3.5772	3.1127	3.1082
FXTN 25-01	PIBD2525K015	18.2500	13Y	11/29/2025	4635	12.69					3.5804	3.1194	3.1145
FXTN 20-12	PIBD2026A122	10.2500	13Y	1/19/2026	4686	12.83					3.5846	3.1280	3.1224
RTB 15-01	PIID1526J019	6.2500	14Y	10/20/2026	4960	13.58	508.205000	3.5500	3:32:15 PM	3.5105	3.6069	3.1741	3.1652
FXTN 20-13	PIBD2026L139	8.0000	14Y	12/7/2026	5008	13.71					3.6108	3.1822	3.1726
RTB 15-02	PIID1527C023	5.3750	14Y	3/1/2027	5092	13.94	948.678000	3.6000	4:11:29 PM	3.5591	3.6177	3.1963	3.1857
FXTN 20-14	PIBD2027I140	8.6250	15Y	9/6/2027	5281	14.46					3.6331	3.2281	3.2152
FXTN 20-15	PIBD2028L151	9.5000	16Y	12/4/2028	5736	15.70					3.6701	3.3046	3.2862
FXTN 20-16	PIBD2030E166	8.7500	18Y	5/27/2030	6275	17.18	1,000.000000	3.9000	4:13:47 PM	3.9000	3.7141	3.3953	3.3702
FXTN 25-02	PIBD2530G029	12.5000	18Y	7/28/2030	6337	17.35					3.7191	3.4057	3.3799
FXTN 25-03	PIBD2531A032	11.2500	18Y	1/26/2031	6519	17.85					3.7339	3.4363	3.4083
FXTN 20-17	PIBD2031G171	8.0000	19Y	7/19/2031	6693	18.32	8,657.100000	3.8750	3:59:19 PM	3.8032	3.7481	3.4656	3.4354
FXTN 25-04	PIBD2531J042	9.3750	19Y	10/5/2031	6771	18.54					3.7545	3.4787	3.4476
FXTN 20-18	PIBD2032B183	5.8750	19Y	2/2/2032	6891	18.87	555.350000	3.8750	3:00:33 PM	3.8191	3.7642	3.4989	3.4663
RTB 20-01	PIID2032C014	5.8750	19Y	3/1/2032	6919	18.94	6,368.235000	3.8750	3:58:08 PM	3.8413	3.7665	3.5036	3.4707
FXTN 20-19	PIBD2032I195	5.7500	20Y	9/27/2032	7129	19.52	454.500000	4.0500	11:55:35 AM	3.6782	3.7836	3.5390	3.5034
FXTN 25-05	PIBD2532K057	8.5000	20Y	11/29/2032	7192	19.69					3.7888	3.5496	3.5132
FXTN 20-20 *	PIBD2033C206	3.6250	20Y	3/21/2033	7304	20.00	10,308.349600	3.4750	3:59:05 PM	3.5242	3.7979	3.5684	3.5307
FXTN 25-06	PIBD2534K062	9.2500	25Y	11/5/2034	7898	21.62					3.9093	3.7108	3.6961
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	8227	22.52					3.9709	3.7897	3.7877
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	8304	22.74	1,133.300000	4.0750	3:58:22 PM	4.0247	3.9854	3.8081	3.8091
FXTN 25-09	PIBD2536I097	7.6250	25Y	9/29/2036	8592	23.52	1.020000	3.9750	3:38:28 PM	3.9750	4.0394	3.8772	3.8893
FXTN 25-10	PIBD2537H103	5.7500	25Y	8/16/2037	8913	24.40	45.515000	4.1000	3:01:53 PM	4.1043	4.0996	3.9542	3.9787
RTB 25-01 *	PIID2537J015	6.1250	25Y	10/24/2037	8982	24.59	6,054.788000	4.0750	4:12:03 PM	3.9921	4.1125	3.9707	3.9979