

Interpolated Bonds
March 27, 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 10-32	PIBD1013E320	11.7500	1M	5/15/2013	44	0.12					0.4373	0.2944	0.2944
FXTN 07-44	PIBD0713F446	9.6250	3M	6/29/2013	89	0.24					0.4090	0.2587	0.2587
RTB 05-07	PIID0513G075	9.0000	4M	7/31/2013	121	0.33					0.4185	0.2687	0.2687
FXTN 10-33	PIBD1013J337	11.0000	6M	10/9/2013	191	0.52					0.4861	0.3432	0.3432
FXTN 07-45	PIBD0713K457	7.1250	7M	11/2/2013	215	0.59					0.5493	0.4055	0.4055
FXTN 05-67	PIBD0514A673	6.2500	10M	1/27/2014	301	0.82	70.000000	0.5000	2:53:02 PM	0.5000	0.7755	0.6289	0.6289
FXTN 10-34	PIBD1014C341	12.3750	1Y	3/25/2014	358	0.98					0.9684	0.8177	0.8037
FXTN 10-35	PIBD1014G356	12.7500	1.5Y	7/15/2014	470	1.29					1.5032	1.3368	1.2441
RTB 05-08	PIID0514I080	6.2500	1.5Y	9/24/2014	541	1.48					1.8423	1.6659	1.5233
FXTN 07-46	PIBD0714J466	6.5000	2Y	10/4/2014	551	1.51	70.000000	2.0000	11:49:53 AM	2.0000	1.8900	1.7122	1.5626
SPTB 10-03	SPTB1014J037	12.2500	2Y	10/14/2014	561	1.54					1.9378	1.7586	1.6020
FXTN 10-36 *	PIBD1015B367	12.3750	2Y	2/24/2015	694	1.90	50.000000	2.3000	2:29:30 PM	2.3000	2.5729	2.3750	2.1250
FXTN 05-68	PIBD0515E685	6.3750	2.5Y	5/13/2015	772	2.11					2.6294	2.4091	2.1981
FXTN 07-47	PIBD0715E477	8.3750	2.5Y	5/22/2015	781	2.14					2.6359	2.4131	2.2066
FXTN 04-20	PIBD0415G203	4.8750	2.5Y	7/21/2015	841	2.30					2.6793	2.4393	2.2628
RTB 05-09	PIID0515H097	5.8750	2.5Y	8/19/2015	870	2.38					2.7003	2.4520	2.2900
FXTN 10-37	PIBD1015H370	11.8750	2.5Y	8/25/2015	876	2.40					2.7047	2.4546	2.2956
FXTN 05-69	PIBD0515K697	4.6250	3Y	11/25/2015	968	2.65					2.7713	2.4949	2.3819
FXTN 10-38	PIBD1015L384	10.1250	3Y	12/15/2015	988	2.70					2.7858	2.5036	2.4006
FXTN 10-39	PIBD1016A393	9.2500	3Y	1/12/2016	1016	2.78					2.8060	2.5159	2.4269
FXTN 07-48	PIBD0716A488	7.0000	3Y	1/27/2016	1031	2.82	18.500000	2.6500	12:07:10 PM	2.6094	2.8169	2.5224	2.4409
RTB 05-10	PIID0516C107	6.0000	3Y	3/3/2016	1067	2.92	0.010000	3.0000	11:40:58 AM	3.0000	2.8430	2.5382	2.4747
FXTN 10-40 *	PIBD1016C407	7.5000	3Y	3/30/2016	1094	3.00					2.8625	2.5500	2.5000
FXTN 10-41	PIBD1016D416	7.0000	3.5Y	4/27/2016	1122	3.07					2.8714	2.5733	2.5211
FXTN 10-42	PIBD1016I420	9.1250	3.5Y	9/4/2016	1252	3.43	1.652000	2.8000	10:55:21 AM	2.8000	2.9129	2.6815	2.6189
RTB 07-01	PIID0716I018	7.0000	3.5Y	9/24/2016	1272	3.48	18.313000	2.8500	10:54:42 AM	2.6039	2.9193	2.6981	2.6339
FXTN 10-43	PIBD1016K436	6.2500	4Y	11/16/2016	1325	3.63					2.9362	2.7422	2.6738
FXTN 07-49 *	PIBD0717C493	7.0000	4Y	3/31/2017	1460	4.00	145.668000	2.7000	3:58:10 PM	2.7754	2.9792	2.8545	2.7754
FXTN 20-01	PIBD2017D011	14.3750	4.5Y	4/24/2017	1484	4.06					2.9864	2.8600	2.7871
FXTN 05-70	PIBD0517G705	4.6250	4.5Y	7/5/2017	1556	4.26					3.0079	2.8766	2.8223
RTB 07-02	PIID0717H026	6.6250	4.5Y	8/19/2017	1601	4.38					3.0214	2.8870	2.8443
FXTN 10-44	PIBD1017H447	7.7500	4.5Y	8/23/2017	1605	4.39					3.0226	2.8879	2.8463
FXTN 07-50	PIBD0717J502	5.3750	5Y	10/28/2017	1671	4.57	2.066000	2.9000	10:24:44 AM	2.9000	3.0424	2.9031	2.8786
FXTN 05-71	PIBD0517K719	4.1250	5Y	11/8/2017	1682	4.61					3.0457	2.9056	2.8839
FXTN 10-45 *	PIBD1018A451	5.8750	5Y	1/31/2018	1766	4.84					3.0708	2.9250	2.9250
FXTN 07-51	PIBD0718H511	5.0000	5.5Y	8/18/2018	1965	5.38					3.1301	2.9128	2.8989
FXTN 10-47	PIBD1018K478	8.8750	6Y	11/20/2018	2059	5.64					3.1581	2.9070	2.8866
FXTN 10-48	PIBD1019B485	7.8750	6Y	2/19/2019	2150	5.89					3.1852	2.9014	2.8747
FXTN 07-53	PIBD0719D531	5.0000	6.5Y	4/26/2019	2216	6.07					3.2049	2.8974	2.8660
FXTN 07-54	PIBD0719G547	4.7500	6.5Y	7/19/2019	2300	6.30					3.2299	2.8922	2.8550
FXTN 07-55	PIBD0719H555	4.7500	6.5Y	8/30/2019	2342	6.41					3.2424	2.8897	2.8495
FXTN 07-56	PIBD0719K560	3.8750	7Y	11/22/2019	2426	6.64	450.000000	2.7000	3:58:41 PM	2.8270	3.2675	2.8845	2.8385
FXTN 10-50 *	PIBD1020B508	7.7500	7Y	2/18/2020	2514	6.88					3.2937	2.8791	2.8270
RTB 10-01	PIID1020H015	7.2500	7.5Y	8/19/2020	2697	7.38					3.3329	2.8997	2.8504

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FXTN 10-51	PIBD1020I510	6.1250	7.5Y	9/16/2020	2725	7.46					3.3390	2.9028	2.8540
FXTN 10-52	PIBD1020L525	5.8750	8Y	12/16/2020	2816	7.71	11.000000	3.0000	3:40:04 PM	3.0454	3.3585	2.9130	2.8657
RTB 10-02	PIID1021C027	7.3750	8Y	3/3/2021	2893	7.92	601.800000	3.0000	2:40:50 PM	3.0453	3.3750	2.9217	2.8756
FXTN 10-53	PIBD1021D531	6.5000	8.5Y	4/28/2021	2949	8.07	2.580000	3.0850	10:25:20 AM	3.0850	3.3870	2.9280	2.8827
RTB 10-03	PIID1021J039	5.7500	9Y	10/20/2021	3124	8.55	47.370000	3.1500	2:25:24 PM	3.1530	3.4245	2.9477	2.9052
FXTN 10-55	PIBD1021K551	5.7500	9Y	11/24/2021	3159	8.65	203.500000	2.8500	3:24:16 PM	2.9979	3.4320	2.9516	2.9097
FXTN 10-54	PIBD1022G545	6.3750	9Y	1/19/2022	3215	8.80	266.155908	3.0000	3:08:45 PM	3.0016	3.4441	2.9579	2.9168
FXTN 20-02	PIBD2022C021	15.0000	9Y	3/14/2022	3269	8.95					3.4556	2.9640	2.9237
FXTN 10-56	PIBD1022H562	4.8750	9.5Y	8/2/2022	3410	9.34					3.4859	2.9798	2.9418
FXTN 10-57	PIBD1022I570	4.7500	9.5Y	9/13/2022	3452	9.45					3.4949	2.9845	2.9472
FXTN 20-03	PIBD2022J033	12.7500	10Y	10/17/2022	3486	9.54					3.5022	2.9883	2.9516
FXTN 10-58	PIBD1022L585	4.0000	10Y	12/6/2022	3536	9.68	810.000000	2.9350	3:37:52 PM	2.9677	3.5129	2.9940	2.9580
FXTN 20-04 *	PIBD2023B048	13.0000	10Y	2/20/2023	3612	9.89					3.5292	3.0025	2.9677
FXTN 20-05	PIBD2023E054	11.8750	10.5Y	5/29/2023	3710	10.16					3.5368	3.0211	2.9782
FXTN 20-06	PIBD2023J068	11.3750	11Y	10/23/2023	3857	10.56					3.5482	3.0489	2.9939
FXTN 20-07	PIBD2024F075	12.3750	12Y	6/3/2024	4081	11.17					3.5656	3.0913	3.0179
FXTN 20-08	PIBD2024H086	12.8750	12Y	8/5/2024	4144	11.35					3.5704	3.1033	3.0247
FXTN 20-09	PIBD2024K091	13.7500	12Y	11/11/2024	4242	11.61					3.5780	3.1218	3.0352
FXTN 20-10	PIBD2025D103	12.1250	13Y	4/14/2025	4396	12.04					3.5900	3.1510	3.0517
FXTN 20-11	PIBD2025J116	12.1250	13Y	10/20/2025	4585	12.55					3.6046	3.1868	3.0719
FXTN 25-01	PIBD2525K015	18.2500	13Y	11/29/2025	4625	12.66					3.6077	3.1944	3.0762
FXTN 20-12	PIBD2026A122	10.2500	13Y	1/19/2026	4676	12.80					3.6117	3.2041	3.0816
RTB 15-01	PIID1526J019	6.2500	14Y	10/20/2026	4950	13.55	348.495000	3.5650	3:50:50 PM	3.5247	3.6329	3.2560	3.1110
FXTN 20-13	PIBD2026L139	8.0000	14Y	12/7/2026	4998	13.68					3.6366	3.2651	3.1161
RTB 15-02	PIID1527C023	5.3750	14Y	3/1/2027	5082	13.91	4,689.790000	3.2500	3:46:25 PM	3.5995	3.6431	3.2810	3.1251
FXTN 20-14	PIBD2027I140	8.6250	15Y	9/6/2027	5271	14.43					3.6578	3.3168	3.1454
FXTN 20-15	PIBD2028L151	9.5000	16Y	12/4/2028	5726	15.68	300.000000	3.8000	9:20:26 AM	3.8000	3.6931	3.4030	3.1941
FXTN 20-16	PIBD2030E166	8.7500	18Y	5/27/2030	6265	17.15					3.7348	3.5051	3.2518
FXTN 25-02	PIBD2530G029	12.5000	18Y	7/28/2030	6327	17.32					3.7396	3.5168	3.2584
FXTN 25-03	PIBD2531A032	11.2500	18Y	1/26/2031	6509	17.82					3.7538	3.5513	3.2779
FXTN 20-17	PIBD2031G171	8.0000	19Y	7/19/2031	6683	18.30	12,499.424000	3.7000	4:11:27 PM	3.7480	3.7672	3.5843	3.2966
FXTN 25-04	PIBD2531J042	9.3750	19Y	10/5/2031	6761	18.51					3.7733	3.5990	3.3049
FXTN 20-18	PIBD2032B183	5.8750	19Y	2/2/2032	6881	18.84	19.994000	3.5700	3:26:54 PM	4.0241	3.7826	3.6218	3.3178
RTB 20-01	PIID2032C014	5.8750	19Y	3/1/2032	6909	18.92	15,309.303000	3.7300	4:01:19 PM	3.7947	3.7848	3.6271	3.3208
FXTN 20-19	PIBD2032I195	5.7500	19Y	9/27/2032	7119	19.49	134.620000	3.9000	3:45:21 PM	3.9672	3.8010	3.6668	3.3433
FXTN 25-05	PIBD2532K057	8.5000	20Y	11/29/2032	7182	19.66					3.8059	3.6788	3.3500
FXTN 20-20 *	PIBD2033C206	3.6250	20Y	3/21/2033	7294	19.97	77.826650	3.4750	2:30:03 PM	3.3620	3.8146	3.7000	3.3620
FXTN 25-06	PIBD2534K062	9.2500	25Y	11/5/2034	7888	21.60					3.9296	3.7951	3.5564
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	8217	22.50	1.430000	4.0150	10:40:48 AM	4.0150	3.9934	3.8477	3.6641
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	8294	22.71	3,547.299996	4.2000	3:43:04 PM	3.8853	4.0083	3.8601	3.6893
FXTN 25-09	PIBD2536I097	7.6250	25Y	9/29/2036	8582	23.50					4.0641	3.9062	3.7836
FXTN 25-10	PIBD2537H103	5.7500	25Y	8/16/2037	8903	24.38	825.826000	4.1000	3:05:11 PM	4.1100	4.1262	3.9576	3.8886
RTB 25-01 *	PIID2537J015	6.1250	25Y	10/24/2037	8972	24.56	30,401.393512	3.8400	4:04:52 PM	3.9088	4.1396	3.9686	3.9112