

Interpolated Bonds
April 12, 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	30	0.08					1.4669	1.3756	1.3756
FXTN 07-44	PIBD0713F446	9.6250	2M	6/29/2013	75	0.21					0.4508	0.3085	0.2670
RTB 05-07	PIID0513G075	9.0000	4M	7/31/2013	107	0.29	0.015000	0.4750	11:13:48 AM	0.4750	0.4308	0.2821	0.2071
FXTN 10-33	PIBD1013J337	11.0000	6M	10/9/2013	177	0.48					0.5093	0.3536	0.2786
FXTN 07-45	PIBD0713K457	7.1250	7M	11/2/2013	201	0.55					0.5384	0.3804	0.3048
FXTN 05-67	PIBD0514A673	6.2500	10M	1/27/2014	287	0.79	113.000000	0.5500	8:50:25 AM	0.5500	0.6957	0.5339	0.4430
FXTN 10-34	PIBD1014C341	12.3750	11M	3/25/2014	344	0.94					0.8000	0.6357	0.5345
FXTN 10-35	PIBD1014G356	12.7500	1.5Y	7/15/2014	456	1.25	0.100000	1.0000	11:04:57 AM	1.0000	1.3609	1.1970	1.1031
RTB 05-08	PIID0514I080	6.2500	1.5Y	9/24/2014	527	1.44	11.119000	2.0000	3:00:16 PM	2.2178	1.7338	1.5704	1.4825
FXTN 07-46	PIBD0714J466	6.5000	1.5Y	10/4/2014	537	1.47					1.7864	1.6229	1.5359
SPTB 10-03	SPTB1014J037	12.2500	2Y	10/14/2014	547	1.50					1.8389	1.6755	1.5893
FXTN 10-36 *	PIBD1015B367	12.3750	2Y	2/24/2015	680	1.86					2.5375	2.3750	2.3000
FXTN 05-68	PIBD0515E685	6.3750	2.5Y	5/13/2015	758	2.08					2.6102	2.3945	2.3244
FXTN 07-47	PIBD0715E477	8.3750	2.5Y	5/22/2015	767	2.10					2.6186	2.3967	2.3272
FXTN 04-20	PIBD0415G203	4.8750	2.5Y	7/21/2015	827	2.26					2.6745	2.4118	2.3459
RTB 05-09	PIID0515H097	5.8750	2.5Y	8/19/2015	856	2.34	2.045000	2.5500	2:25:07 PM	2.5533	2.7016	2.4190	2.3550
FXTN 10-37	PIBD1015H370	11.8750	2.5Y	8/25/2015	862	2.36					2.7072	2.4205	2.3569
FXTN 05-69	PIBD0515K697	4.6250	3Y	11/25/2015	954	2.61					2.7929	2.4435	2.3856
FXTN 10-38	PIBD1015L384	10.1250	3Y	12/15/2015	974	2.67					2.8116	2.4485	2.3919
FXTN 10-39	PIBD1016A393	9.2500	3Y	1/12/2016	1002	2.74					2.8377	2.4555	2.4006
FXTN 07-48	PIBD0716A488	7.0000	3Y	1/27/2016	1017	2.78	15.950000	2.5000	2:43:51 PM	2.5059	2.8517	2.4592	2.4053
RTB 05-10	PIID0516C107	6.0000	3Y	3/3/2016	1053	2.88	6.260000	2.7000	11:58:28 AM	2.7478	2.8852	2.4682	2.4166
FXTN 10-40 *	PIBD1016C407	7.5000	3Y	3/30/2016	1080	2.96					2.9104	2.4750	2.4250
FXTN 10-41	PIBD1016D416	7.0000	3.5Y	4/27/2016	1108	3.03					2.9220	2.5094	2.4633
FXTN 10-42	PIBD1016I420	9.1250	3.5Y	9/4/2016	1238	3.39	0.648000	2.5975	11:26:10 AM	2.7151	2.9761	2.6693	2.6408
RTB 07-01	PIID0716I018	7.0000	3.5Y	9/24/2016	1258	3.44					2.9844	2.6939	2.6682
FXTN 10-43	PIBD1016K436	6.2500	4Y	11/16/2016	1311	3.59					3.0064	2.7590	2.7406
FXTN 07-49 *	PIBD0717C493	7.0000	4Y	3/31/2017	1446	3.96	196.000000	2.9250	11:41:32 AM	2.9250	3.0625	2.9250	2.9250
FXTN 20-01	PIBD2017D011	14.3750	4.5Y	4/24/2017	1470	4.02					3.0723	2.9348	2.9340
FXTN 05-70	PIBD0517G705	4.6250	4.5Y	7/5/2017	1542	4.22					3.1017	2.9642	2.9611
RTB 07-02	PIID0717H026	6.6250	4.5Y	8/19/2017	1587	4.34					3.1201	2.9826	2.9780
FXTN 10-44	PIBD1017H447	7.7500	4.5Y	8/23/2017	1591	4.36					3.1217	2.9842	2.9795
FXTN 07-50	PIBD0717J502	5.3750	5Y	10/28/2017	1657	4.54					3.1487	3.0112	3.0043
FXTN 05-71	PIBD0517K719	4.1250	5Y	11/8/2017	1668	4.57					3.1532	3.0157	3.0084
FXTN 10-45 *	PIBD1018A451	5.8750	5Y	1/31/2018	1752	4.80					3.1875	3.0500	3.0400
FXTN 07-51	PIBD0718H511	5.0000	5.5Y	8/18/2018	1951	5.34	26.489000	2.7700	11:53:01 AM	2.7640	3.3166	3.0132	3.0059
FXTN 10-47	PIBD1018K478	8.8750	6Y	11/20/2018	2045	5.60					3.3776	2.9957	2.9898
FXTN 10-48	PIBD1019B485	7.8750	6Y	2/19/2019	2136	5.85					3.4367	2.9789	2.9742
FXTN 07-53	PIBD0719D531	5.0000	6.5Y	4/26/2019	2202	6.03					3.4795	2.9667	2.9629
FXTN 07-54	PIBD0719G547	4.7500	6.5Y	7/19/2019	2286	6.26					3.5340	2.9511	2.9485
FXTN 07-55	PIBD0719H555	4.7500	6.5Y	8/30/2019	2328	6.37					3.5613	2.9433	2.9413
FXTN 07-56	PIBD0719K560	3.8750	7Y	11/22/2019	2412	6.60	113.331000	2.9500	11:33:49 AM	2.9118	3.6158	2.9278	2.9269
FXTN 10-50 *	PIBD1020B508	7.7500	7Y	2/18/2020	2500	6.84					3.6729	2.9115	2.9118
RTB 10-01	PIID1020H015	7.2500	7.5Y	8/19/2020	2683	7.35	3.000000	3.0500	11:23:03 AM	3.0500	3.6878	2.9804	2.9765

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FXTN 10-51	PIBD1020I510	6.1250	7.5Y	9/16/2020	2711	7.42					3.6901	2.9910	2.9864
FXTN 10-52	PIBD1020L525	5.8750	8Y	12/16/2020	2802	7.67					3.6975	3.0252	3.0186
RTB 10-02	PIID1021C027	7.3750	8Y	3/3/2021	2879	7.88	100.000000	3.0825	2:33:39 PM	3.0825	3.7038	3.0542	3.0458
FXTN 10-53	PIBD1021D531	6.5000	8.5Y	4/28/2021	2935	8.04	153.320000	3.1500	3:15:40 PM	3.1326	3.7084	3.0753	3.0656
RTB 10-03	PIID1021J039	5.7500	9Y	10/20/2021	3110	8.51	10.000000	3.1500	2:50:00 PM	3.1500	3.7227	3.1412	3.1275
FXTN 10-55	PIBD1021K551	5.7500	9Y	11/24/2021	3145	8.61	10.000000	3.1500	2:49:55 PM	3.1500	3.7255	3.1544	3.1398
FXTN 10-54	PIBD1022G545	6.3750	9Y	1/19/2022	3201	8.76	23.000000	3.0400	12:05:08 PM	3.0400	3.7301	3.1755	3.1596
FXTN 20-02	PIBD2022C021	15.0000	9Y	3/14/2022	3255	8.91					3.7345	3.1958	3.1787
FXTN 10-56	PIBD1022H562	4.8750	9.5Y	8/2/2022	3396	9.30					3.7460	3.2489	3.2286
FXTN 10-57	PIBD1022I570	4.7500	9.5Y	9/13/2022	3438	9.41					3.7494	3.2647	3.2434
FXTN 20-03	PIBD2022J033	12.7500	10Y	10/17/2022	3472	9.51					3.7522	3.2775	3.2555
FXTN 10-58	PIBD1022L585	4.0000	10Y	12/6/2022	3522	9.64	0.920000	2.9000	9:45:43 AM	2.9000	3.7563	3.2964	3.2731
FXTN 20-04 *	PIBD2023B048	13.0000	10Y	2/20/2023	3598	9.85					3.7625	3.3250	3.3000
FXTN 20-05	PIBD2023E054	11.8750	10.5Y	5/29/2023	3696	10.12					3.7614	3.3242	3.3010
FXTN 20-06	PIBD2023J068	11.3750	11Y	10/23/2023	3843	10.52					3.7597	3.3231	3.3025
FXTN 20-07	PIBD2024F075	12.3750	12Y	6/3/2024	4067	11.13					3.7572	3.3214	3.3047
FXTN 20-08	PIBD2024H086	12.8750	12Y	8/5/2024	4130	11.31	90.000000	3.3000	11:40:26 AM	3.3000	3.7565	3.3209	3.3054
FXTN 20-09	PIBD2024K091	13.7500	12Y	11/11/2024	4228	11.58					3.7554	3.3201	3.3063
FXTN 20-10	PIBD2025D103	12.1250	12Y	4/14/2025	4382	12.00					3.7536	3.3189	3.3079
FXTN 20-11	PIBD2025J116	12.1250	13Y	10/20/2025	4571	12.51					3.7515	3.3175	3.3098
FXTN 25-01	PIBD2525K015	18.2500	13Y	11/29/2025	4611	12.62					3.7510	3.3172	3.3102
FXTN 20-12	PIBD2026A122	10.2500	13Y	1/19/2026	4662	12.76	21.000000	3.3100	11:39:26 AM	3.3100	3.7504	3.3168	3.3107
RTB 15-01	PIID1526J019	6.2500	14Y	10/20/2026	4936	13.51	17.025000	3.7250	2:55:26 PM	3.7280	3.7473	3.3146	3.3135
FXTN 20-13	PIBD2026L139	8.0000	14Y	12/7/2026	4984	13.65					3.7468	3.3143	3.3140
RTB 15-02	PIID1527C023	5.3750	14Y	3/1/2027	5068	13.88	15.000000	3.7450	3:33:08 PM	3.6358	3.7459	3.3136	3.3148
FXTN 20-14	PIBD2027I140	8.6250	15Y	9/6/2027	5257	14.39					3.7437	3.3122	3.3167
FXTN 20-15	PIBD2028L151	9.5000	16Y	12/4/2028	5712	15.64					3.7386	3.3086	3.3213
FXTN 20-16	PIBD2030E166	8.7500	18Y	5/27/2030	6251	17.11					3.7325	3.3045	3.3267
FXTN 25-02	PIBD2530G029	12.5000	18Y	7/28/2030	6313	17.28					3.7318	3.3040	3.3274
FXTN 25-03	PIBD2531A032	11.2500	18Y	1/26/2031	6495	17.78					3.7297	3.3026	3.3292
FXTN 20-17	PIBD2031G171	8.0000	19Y	7/19/2031	6669	18.26	294.020000	3.8500	11:55:58 AM	3.8299	3.7277	3.3012	3.3309
FXTN 25-04	PIBD2531J042	9.3750	19Y	10/5/2031	6747	18.47					3.7268	3.3006	3.3317
FXTN 20-18	PIBD2032B183	5.8750	19Y	2/2/2032	6867	18.80	10.900000	4.0000	3:18:18 PM	3.9690	3.7255	3.2997	3.3329
RTB 20-01	PIID2032C014	5.8750	19Y	3/1/2032	6895	18.88	2,119.240000	3.8750	4:10:20 PM	3.9098	3.7252	3.2995	3.3332
FXTN 20-19	PIBD2032I195	5.7500	19Y	9/27/2032	7105	19.45	30.500000	4.0000	3:22:46 PM	3.9311	3.7228	3.2979	3.3353
FXTN 25-05	PIBD2532K057	8.5000	20Y	11/29/2032	7168	19.62					3.7221	3.2974	3.3360
FXTN 20-20 *	PIBD2033C206	3.6250	20Y	3/21/2033	7280	19.93	352.628000	3.3500	3:51:48 PM	3.3371	3.7208	3.2965	3.3371
FXTN 25-06	PIBD2534K062	9.2500	25Y	11/5/2034	7874	21.56					3.8999	3.5660	3.5873
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	8203	22.46	18.334000	4.3300	11:58:57 AM	4.3300	3.9991	3.7152	3.7258
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	8280	22.67	422.074167	4.0000	3:36:42 PM	4.0011	4.0223	3.7501	3.7583
FXTN 25-09	PIBD2536I097	7.6250	25Y	9/29/2036	8568	23.46					4.1091	3.8808	3.8795
FXTN 25-10	PIBD2537H103	5.7500	25Y	8/16/2037	8889	24.34	35.400000	4.2500	11:57:28 AM	4.1530	4.2059	4.0264	4.0147
RTB 25-01 *	PIID2537J015	6.1250	25Y	10/24/2037	8958	24.53	2,745.482000	4.0500	4:04:39 PM	4.0471	4.2267	4.0577	4.0438