

Interpolated Bonds
April 18, 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	26	0.07					1.5649	1.4808	1.4808
FXTN 07-44	PIBD0713F446	9.6250	2M	6/29/2013	71	0.19					0.3874	0.2393	0.2393
RTB 05-07	PIID0513G075	9.0000	4M	7/31/2013	103	0.28					0.3223	0.1607	0.1607
FXTN 10-33	PIBD1013J337	11.0000	6M	10/9/2013	173	0.47					0.4285	0.2679	0.2679
FXTN 07-45	PIBD0713K457	7.1250	7M	11/2/2013	197	0.54					0.4663	0.3061	0.3015
FXTN 05-67	PIBD0514A673	6.2500	10M	1/27/2014	283	0.77	115.500000	0.3500	2:54:32 PM	0.3639	0.6357	0.4820	0.3454
FXTN 10-34	PIBD1014C341	12.3750	11M	3/25/2014	340	0.93					0.7479	0.5986	0.3745
FXTN 10-35	PIBD1014G356	12.7500	1.5Y	7/15/2014	452	1.24					1.2924	1.1334	0.9640
RTB 05-08	PIID0514I080	6.2500	1.5Y	9/24/2014	523	1.43					1.6534	1.4873	1.3637
FXTN 07-46	PIBD0714J466	6.5000	1.5Y	10/4/2014	533	1.46	7.000000	1.5000	11:23:46 AM	1.5000	1.7042	1.5372	1.4200
SPTB 10-03	SPTB1014J037	12.2500	1.5Y	10/14/2014	543	1.49					1.7550	1.5870	1.4763
FXTN 10-36 *	PIBD1015B367	12.3750	2Y	2/24/2015	676	1.85					2.4312	2.2500	2.2250
FXTN 05-68	PIBD0515E685	6.3750	2.5Y	5/13/2015	754	2.06					2.4779	2.2658	2.2429
FXTN 07-47	PIBD0715E477	8.3750	2.5Y	5/22/2015	763	2.09	20.000000	2.2875	12:13:44 PM	2.2887	2.4833	2.2676	2.2450
FXTN 04-20	PIBD0415G203	4.8750	2.5Y	7/21/2015	823	2.25					2.5193	2.2798	2.2588
RTB 05-09	PIID0515H097	5.8750	2.5Y	8/19/2015	852	2.33	1.000000	2.4000	2:54:50 PM	2.4000	2.5366	2.2856	2.2654
FXTN 10-37	PIBD1015H370	11.8750	2.5Y	8/25/2015	858	2.35					2.5402	2.2869	2.2668
FXTN 05-69	PIBD0515K697	4.6250	3Y	11/25/2015	950	2.60					2.5953	2.3055	2.2880
FXTN 10-38	PIBD1015L384	10.1250	3Y	12/15/2015	970	2.66					2.6073	2.3095	2.2925
FXTN 10-39	PIBD1016A393	9.2500	3Y	1/12/2016	998	2.73	0.960000	2.6800	8:46:17 AM	2.6800	2.6241	2.3152	2.2990
FXTN 07-48	PIBD0716A488	7.0000	3Y	1/27/2016	1013	2.77	179.400000	2.3250	2:43:07 PM	2.3146	2.6331	2.3182	2.3024
RTB 05-10	PIID0516C107	6.0000	3Y	3/3/2016	1049	2.87					2.6546	2.3255	2.3107
FXTN 10-40 *	PIBD1016C407	7.5000	3Y	3/30/2016	1076	2.95	1.785000	2.3500	9:05:44 AM	2.3500	2.6708	2.3310	2.3169
FXTN 10-41	PIBD1016D416	7.0000	3.5Y	4/27/2016	1104	3.02					2.6920	2.3669	2.3537
FXTN 10-42	PIBD1016I420	9.1250	3.5Y	9/4/2016	1234	3.38	101.000000	2.5000	11:14:21 AM	2.3762	2.7904	2.5335	2.5248
RTB 07-01	PIID0716I018	7.0000	3.5Y	9/24/2016	1254	3.43	37.670000	2.5500	3:28:48 PM	2.5500	2.8056	2.5591	2.5511
FXTN 10-43	PIBD1016K436	6.2500	4Y	11/16/2016	1307	3.58					2.8457	2.6270	2.6208
FXTN 07-49 *	PIBD0717C493	7.0000	4Y	3/31/2017	1442	3.95	197.600000	2.8000	2:55:59 PM	2.7984	2.9479	2.8000	2.7984
FXTN 20-01	PIBD2017D011	14.3750	4.5Y	4/24/2017	1466	4.01					2.9539	2.7945	2.7930
FXTN 05-70	PIBD0517G705	4.6250	4.5Y	7/5/2017	1538	4.21	40.000000	2.8675	12:15:27 PM	2.8687	2.9721	2.7781	2.7769
RTB 07-02	PIID0717H026	6.6250	4.5Y	8/19/2017	1583	4.33	2.000000	3.0000	2:58:18 PM	3.0000	2.9834	2.7678	2.7668
FXTN 10-44	PIBD1017H447	7.7500	4.5Y	8/23/2017	1587	4.34					2.9844	2.7669	2.7659
FXTN 07-50	PIBD0717J502	5.3750	5Y	10/28/2017	1653	4.53	1.500000	2.6000	11:17:13 AM	2.6000	3.0011	2.7519	2.7512
FXTN 05-71	PIBD0517K719	4.1250	5Y	11/8/2017	1664	4.56	474.850000	2.7250	10:53:19 AM	2.7250	3.0038	2.7494	2.7487
FXTN 10-45 *	PIBD1018A451	5.8750	5Y	1/31/2018	1748	4.79	125.281000	2.7500	10:53:28 AM	2.7500	3.0250	2.7302	2.7299
FXTN 07-51	PIBD0718H511	5.0000	5.5Y	8/18/2018	1947	5.33	1,801.500000	2.7500	4:14:37 PM	2.7594	3.0871	2.7497	2.7486
FXTN 10-47	PIBD1018K478	8.8750	6Y	11/20/2018	2041	5.59					3.1164	2.7589	2.7575
FXTN 10-48	PIBD1019B485	7.8750	6Y	2/19/2019	2132	5.84					3.1448	2.7678	2.7660
FXTN 07-53	PIBD0719D531	5.0000	6.5Y	4/26/2019	2198	6.02					3.1654	2.7743	2.7723
FXTN 07-54	PIBD0719G547	4.7500	6.5Y	7/19/2019	2282	6.25	20.000000	2.8800	10:53:19 AM	2.8800	3.1916	2.7825	2.7802
FXTN 07-55	PIBD0719H555	4.7500	6.5Y	8/30/2019	2324	6.36					3.2047	2.7866	2.7841
FXTN 07-56	PIBD0719K560	3.8750	7Y	11/22/2019	2408	6.59	1,498.288200	2.7750	4:02:17 PM	2.8003	3.2309	2.7949	2.7920
FXTN 10-50 *	PIBD1020B508	7.7500	7Y	2/18/2020	2496	6.83					3.2583	2.8035	2.8003
RTB 10-01	PIID1020H015	7.2500	7.5Y	8/19/2020	2679	7.33					3.2871	2.8604	2.8369

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FXTN 10-51	PIBD1020I510	6.1250	7.5Y	9/16/2020	2707	7.41					3.2915	2.8691	2.8425
FXTN 10-52	PIBD1020L525	5.8750	8Y	12/16/2020	2798	7.66	4.200000	2.8000	10:47:34 AM	2.8000	3.3059	2.8974	2.8608
RTB 10-02	PIID1021C027	7.3750	8Y	3/3/2021	2875	7.87	1.000000	2.7500	10:48:28 AM	2.7500	3.3180	2.9214	2.8762
FXTN 10-53	PIBD1021D531	6.5000	8.5Y	4/28/2021	2931	8.02	100.000000	3.0250	8:58:19 AM	2.9874	3.3268	2.9388	2.8874
RTB 10-03	PIID1021J039	5.7500	9Y	10/20/2021	3106	8.50	197.200000	3.0150	3:43:04 PM	3.0154	3.3544	2.9932	2.9224
FXTN 10-55	PIBD1021K551	5.7500	9Y	11/24/2021	3141	8.60					3.3599	3.0041	2.9294
FXTN 10-54	PIBD1022G545	6.3750	9Y	1/19/2022	3197	8.75	40.000000	3.0575	12:27:24 PM	3.0587	3.3687	3.0215	2.9406
FXTN 20-02	PIBD2022C021	15.0000	9Y	3/14/2022	3251	8.90	1,000.000000	3.5000	2:24:41 PM	3.5000	3.3772	3.0383	2.9514
FXTN 10-56	PIBD1022H562	4.8750	9.5Y	8/2/2022	3392	9.29					3.3994	3.0822	2.9797
FXTN 10-57	PIBD1022I570	4.7500	9.5Y	9/13/2022	3434	9.40					3.4060	3.0952	2.9881
FXTN 20-03	PIBD2022J033	12.7500	9.5Y	10/17/2022	3468	9.49					3.4114	3.1058	2.9949
FXTN 10-58	PIBD1022L585	4.0000	10Y	12/6/2022	3518	9.63	311.500000	3.0250	3:03:29 PM	3.0201	3.4192	3.1214	3.0049
FXTN 20-04 *	PIBD2023B048	13.0000	10Y	2/20/2023	3594	9.84					3.4312	3.1450	3.0201
FXTN 20-05	PIBD2023E054	11.8750	10.5Y	5/29/2023	3692	10.11					3.4382	3.1558	3.0309
FXTN 20-06	PIBD2023J068	11.3750	11Y	10/23/2023	3839	10.51					3.4487	3.1719	3.0470
FXTN 20-07	PIBD2024F075	12.3750	12Y	6/3/2024	4063	11.12					3.4646	3.1966	3.0717
FXTN 20-08	PIBD2024H086	12.8750	12Y	8/5/2024	4126	11.30	90.000000	3.1500	2:57:54 PM	3.1500	3.4691	3.2035	3.0786
FXTN 20-09	PIBD2024K091	13.7500	12Y	11/11/2024	4224	11.56					3.4761	3.2143	3.0894
FXTN 20-10	PIBD2025D103	12.1250	12Y	4/14/2025	4378	11.99					3.4871	3.2312	3.1063
FXTN 20-11	PIBD2025J116	12.1250	13Y	10/20/2025	4567	12.50					3.5006	3.2520	3.1271
FXTN 25-01	PIBD2525K015	18.2500	13Y	11/29/2025	4607	12.61					3.5034	3.2564	3.1315
FXTN 20-12	PIBD2026A122	10.2500	13Y	1/19/2026	4658	12.75	130.900000	3.4750	3:10:38 PM	3.2956	3.5071	3.2620	3.1371
RTB 15-01	PIID1526J019	6.2500	14Y	10/20/2026	4932	13.50					3.5266	3.2922	3.1672
FXTN 20-13	PIBD2026L139	8.0000	14Y	12/7/2026	4980	13.63					3.5300	3.2975	3.1725
RTB 15-02	PIID1527C023	5.3750	14Y	3/1/2027	5064	13.86	1,614.270000	3.4400	3:50:14 PM	3.4401	3.5360	3.3067	3.1818
FXTN 20-14	PIBD2027I140	8.6250	15Y	9/6/2027	5253	14.38					3.5495	3.3275	3.2025
FXTN 20-15	PIBD2028L151	9.5000	16Y	12/4/2028	5708	15.63					3.5819	3.3775	3.2526
FXTN 20-16	PIBD2030E166	8.7500	18Y	5/27/2030	6247	17.10					3.6203	3.4368	3.3118
FXTN 25-02	PIBD2530G029	12.5000	18Y	7/28/2030	6309	17.27					3.6248	3.4436	3.3187
FXTN 25-03	PIBD2531A032	11.2500	18Y	1/26/2031	6491	17.77					3.6377	3.4637	3.3387
FXTN 20-17	PIBD2031G171	8.0000	19Y	7/19/2031	6665	18.25	1,516.950000	3.6500	11:40:18 AM	3.6108	3.6501	3.4828	3.3578
FXTN 25-04	PIBD2531J042	9.3750	19Y	10/5/2031	6743	18.46					3.6557	3.4914	3.3664
FXTN 20-18	PIBD2032B183	5.8750	19Y	2/2/2032	6863	18.79	322.288000	3.8100	4:13:27 PM	3.8072	3.6643	3.5046	3.3796
RTB 20-01	PIID2032C014	5.8750	19Y	3/1/2032	6891	18.87	6,825.520000	3.7150	4:13:18 PM	3.6341	3.6663	3.5077	3.3827
FXTN 20-19	PIBD2032I195	5.7500	19Y	9/27/2032	7101	19.44	0.100000	3.8500	10:48:22 AM	3.8500	3.6812	3.5308	3.4058
FXTN 25-05	PIBD2532K057	8.5000	20Y	11/29/2032	7164	19.61					3.6857	3.5377	3.4127
FXTN 20-20 *	PIBD2033C206	3.6250	20Y	3/21/2033	7276	19.92	30.541000	3.3250	3:19:25 PM	3.3304	3.6937	3.5500	3.4250
FXTN 25-06	PIBD2534K062	9.2500	25Y	11/5/2034	7870	21.55					3.8074	3.6393	3.5611
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	8199	22.45	10.000000	3.8850	11:19:31 AM	3.8850	3.8704	3.6888	3.6366
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	8276	22.66	1,002.000000	3.9000	3:58:28 PM	3.8337	3.8852	3.7004	3.6542
FXTN 25-09	PIBD2536I097	7.6250	25Y	9/29/2036	8564	23.45					3.9403	3.7437	3.7202
FXTN 25-10	PIBD2537H103	5.7500	25Y	8/16/2037	8885	24.33	8.725000	3.8500	2:25:35 PM	3.8640	4.0018	3.7919	3.7938
RTB 25-01 *	PIID2537J015	6.1250	25Y	10/24/2037	8954	24.51	8,766.660000	3.8500	4:14:26 PM	3.8067	4.0150	3.8023	3.8096