

Interpolated Bonds
April 19, 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	23	0.06					1.6458	1.5719	1.5444
FXTN 07-44	PIBD0713F446	9.6250	2M	6/29/2013	68	0.19					0.3717	0.2371	0.2170
RTB 05-07	PIID0513G075	9.0000	3M	7/31/2013	100	0.27	1.000000	0.4750	10:38:49 AM	0.4750	0.3076	0.1607	0.1607
FXTN 10-33	PIBD1013J337	11.0000	5M	10/9/2013	170	0.47					0.4251	0.2679	0.2679
FXTN 07-45	PIBD0713K457	7.1250	7M	11/2/2013	194	0.53					0.4664	0.3061	0.3061
FXTN 05-67	PIBD0514A673	6.2500	9M	1/27/2014	280	0.77	86.000000	0.9950	8:54:45 AM	0.9950	0.6374	0.4820	0.4820
FXTN 10-34	PIBD1014C341	12.3750	11M	3/25/2014	337	0.92					0.7508	0.5986	0.5986
FXTN 10-35	PIBD1014G356	12.7500	1.5Y	7/15/2014	449	1.23					1.2786	1.1255	1.1223
RTB 05-08	PIID0514I080	6.2500	1.5Y	9/24/2014	520	1.42					1.6281	1.4740	1.4687
FXTN 07-46	PIBD0714J466	6.5000	1.5Y	10/4/2014	530	1.45					1.6774	1.5231	1.5174
SPTB 10-03	SPTB1014J037	12.2500	1.5Y	10/14/2014	540	1.48					1.7266	1.5722	1.5662
FXTN 10-36 *	PIBD1015B367	12.3750	2Y	2/24/2015	673	1.84					2.3813	2.2250	2.2150
FXTN 05-68	PIBD0515E685	6.3750	2.5Y	5/13/2015	751	2.06					2.4308	2.2396	2.2287
FXTN 07-47	PIBD0715E477	8.3750	2.5Y	5/22/2015	760	2.08					2.4366	2.2413	2.2302
FXTN 04-20	PIBD0415G203	4.8750	2.5Y	7/21/2015	820	2.25					2.4747	2.2526	2.2407
RTB 05-09	PIID0515H097	5.8750	2.5Y	8/19/2015	849	2.32	0.500000	2.7500	2:15:15 PM	2.7500	2.4931	2.2580	2.2458
FXTN 10-37	PIBD1015H370	11.8750	2.5Y	8/25/2015	855	2.34					2.4969	2.2591	2.2468
FXTN 05-69	PIBD0515K697	4.6250	3Y	11/25/2015	947	2.59					2.5554	2.2764	2.2630
FXTN 10-38	PIBD1015L384	10.1250	3Y	12/15/2015	967	2.65					2.5681	2.2801	2.2664
FXTN 10-39	PIBD1016A393	9.2500	3Y	1/12/2016	995	2.72					2.5859	2.2854	2.2713
FXTN 07-48	PIBD0716A488	7.0000	3Y	1/27/2016	1010	2.77	1.000000	2.3000	8:57:27 AM	2.3000	2.5954	2.2882	2.2740
RTB 05-10	PIID0516C107	6.0000	3Y	3/3/2016	1046	2.86	2.500000	2.7000	2:54:47 PM	2.6900	2.6182	2.2949	2.2803
FXTN 10-40 *	PIBD1016C407	7.5000	3Y	3/30/2016	1073	2.94					2.6354	2.3000	2.2850
FXTN 10-41	PIBD1016D416	7.0000	3.5Y	4/27/2016	1101	3.01					2.6558	2.3325	2.3167
FXTN 10-42	PIBD1016I420	9.1250	3.5Y	9/4/2016	1231	3.37	28.700000	2.5000	2:05:22 PM	2.5958	2.7505	2.4835	2.4642
RTB 07-01	PIID0716I018	7.0000	3.5Y	9/24/2016	1251	3.43	60.005000	2.6000	11:25:37 AM	2.4818	2.7651	2.5067	2.4868
FXTN 10-43	PIBD1016K436	6.2500	4Y	11/16/2016	1304	3.57					2.8037	2.5682	2.5469
FXTN 07-49 *	PIBD0717C493	7.0000	4Y	3/31/2017	1439	3.94	1.200000	2.6000	2:07:18 PM	2.6000	2.9021	2.7250	2.7000
FXTN 20-01	PIBD2017D011	14.3750	4.5Y	4/24/2017	1463	4.01					2.9063	2.7270	2.6971
FXTN 05-70	PIBD0517G705	4.6250	4.5Y	7/5/2017	1535	4.20					2.9191	2.7328	2.6884
RTB 07-02	PIID0717H026	6.6250	4.5Y	8/19/2017	1580	4.33	106.721352	2.7500	2:50:51 PM	2.8890	2.9270	2.7365	2.6830
FXTN 10-44	PIBD1017H447	7.7500	4.5Y	8/23/2017	1584	4.34					2.9277	2.7368	2.6825
FXTN 07-50	PIBD0717J502	5.3750	5Y	10/28/2017	1650	4.52	1.000000	2.6000	2:07:39 PM	2.6000	2.9394	2.7422	2.6746
FXTN 05-71	PIBD0517K719	4.1250	5Y	11/8/2017	1661	4.55					2.9413	2.7431	2.6732
FXTN 10-45 *	PIBD1018A451	5.8750	5Y	1/31/2018	1745	4.78	110.000000	2.7000	11:25:43 AM	2.6636	2.9562	2.7500	2.6631
FXTN 07-51	PIBD0718H511	5.0000	5.5Y	8/18/2018	1944	5.32	3,417.000000	2.6500	4:00:34 PM	2.6871	3.0338	2.7552	2.6914
FXTN 10-47	PIBD1018K478	8.8750	6Y	11/20/2018	2038	5.58					3.0705	2.7576	2.7047
FXTN 10-48	PIBD1019B485	7.8750	6Y	2/19/2019	2129	5.83					3.1059	2.7600	2.7176
FXTN 07-53	PIBD0719D531	5.0000	6.5Y	4/26/2019	2195	6.01					3.1317	2.7617	2.7270
FXTN 07-54	PIBD0719G547	4.7500	6.5Y	7/19/2019	2279	6.24	670.000000	2.7250	10:51:52 AM	2.8022	3.1644	2.7639	2.7389
FXTN 07-55	PIBD0719H555	4.7500	6.5Y	8/30/2019	2321	6.35	200.000000	2.9250	9:39:45 AM	2.9250	3.1808	2.7650	2.7449
FXTN 07-56	PIBD0719K560	3.8750	7Y	11/22/2019	2405	6.58	466.322000	2.7500	11:30:04 AM	2.7693	3.2136	2.7672	2.7568
FXTN 10-50 *	PIBD1020B508	7.7500	7Y	2/18/2020	2493	6.83					3.2479	2.7695	2.7693
RTB 10-01	PIID1020H015	7.2500	7.5Y	8/19/2020	2676	7.33					3.2816	2.8188	2.7954

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FXTN 10-51	PIBD1020I510	6.1250	7.5Y	9/16/2020	2704	7.40					3.2867	2.8263	2.7994
FXTN 10-52	PIBD1020L525	5.8750	8Y	12/16/2020	2795	7.65					3.3035	2.8508	2.8123
RTB 10-02	PIID1021C027	7.3750	8Y	3/3/2021	2872	7.86					3.3177	2.8715	2.8233
FXTN 10-53	PIBD1021D531	6.5000	8.5Y	4/28/2021	2928	8.02	340.000000	2.9000	10:46:58 AM	2.9073	3.3280	2.8866	2.8313
RTB 10-03	PIID1021J039	5.7500	8.5Y	10/20/2021	3103	8.50	4.500000	3.0000	11:05:30 AM	3.0000	3.3602	2.9337	2.8562
FXTN 10-55	PIBD1021K551	5.7500	9Y	11/24/2021	3138	8.59	150.000000	2.9250	11:55:48 AM	2.9250	3.3666	2.9431	2.8612
FXTN 10-54	PIBD1022G545	6.3750	9Y	1/19/2022	3194	8.74	350.000000	2.9250	3:24:30 PM	2.9321	3.3769	2.9582	2.8692
FXTN 20-02	PIBD2022C021	15.0000	9Y	3/14/2022	3248	8.89					3.3869	2.9727	2.8768
FXTN 10-56	PIBD1022H562	4.8750	9.5Y	8/2/2022	3389	9.28					3.4128	3.0106	2.8969
FXTN 10-57	PIBD1022I570	4.7500	9.5Y	9/13/2022	3431	9.39	0.100000	3.0500	10:49:20 AM	3.0500	3.4206	3.0219	2.9029
FXTN 20-03	PIBD2022J033	12.7500	9.5Y	10/17/2022	3465	9.49					3.4268	3.0311	2.9078
FXTN 10-58	PIBD1022L585	4.0000	10Y	12/6/2022	3515	9.62	5,200.000000	2.9250	3:16:03 PM	2.9257	3.4360	3.0445	2.9149
FXTN 20-04 *	PIBD2023B048	13.0000	10Y	2/20/2023	3591	9.83					3.4500	3.0650	2.9257
FXTN 20-05	PIBD2023E054	11.8750	10.5Y	5/29/2023	3689	10.10	0.200000	3.0000	10:23:28 AM	3.0000	3.4550	3.0759	2.9355
FXTN 20-06	PIBD2023J068	11.3750	11Y	10/23/2023	3836	10.50					3.4626	3.0923	2.9503
FXTN 20-07	PIBD2024F075	12.3750	12Y	6/3/2024	4060	11.12					3.4742	3.1172	2.9727
FXTN 20-08	PIBD2024H086	12.8750	12Y	8/5/2024	4123	11.29					3.4774	3.1242	2.9790
FXTN 20-09	PIBD2024K091	13.7500	12Y	11/11/2024	4221	11.56					3.4824	3.1352	2.9889
FXTN 20-10	PIBD2025D103	12.1250	12Y	4/14/2025	4375	11.98					3.4904	3.1523	3.0043
FXTN 20-11	PIBD2025J116	12.1250	13Y	10/20/2025	4564	12.50					3.5001	3.1733	3.0233
FXTN 25-01	PIBD2525K015	18.2500	13Y	11/29/2025	4604	12.61					3.5022	3.1778	3.0273
FXTN 20-12	PIBD2026A122	10.2500	13Y	1/19/2026	4655	12.74					3.5048	3.1835	3.0324
RTB 15-01	PIID1526J019	6.2500	14Y	10/20/2026	4929	13.49	504.500000	3.4000	3:01:03 PM	3.4004	3.5189	3.2140	3.0599
FXTN 20-13	PIBD2026L139	8.0000	14Y	12/7/2026	4977	13.63					3.5214	3.2193	3.0647
RTB 15-02	PIID1527C023	5.3750	14Y	3/1/2027	5061	13.86	0.025000	3.7500	3:22:11 PM	3.7500	3.5257	3.2287	3.0731
FXTN 20-14	PIBD2027I140	8.6250	15Y	9/6/2027	5250	14.37					3.5354	3.2497	3.0921
FXTN 20-15	PIBD2028L151	9.5000	16Y	12/4/2028	5705	15.62					3.5589	3.3004	3.1377
FXTN 20-16	PIBD2030E166	8.7500	18Y	5/27/2030	6244	17.10	500.000000	3.8000	4:10:12 PM	3.8000	3.5866	3.3604	3.1917
FXTN 25-02	PIBD2530G029	12.5000	18Y	7/28/2030	6306	17.26					3.5898	3.3673	3.1979
FXTN 25-03	PIBD2531A032	11.2500	18Y	1/26/2031	6488	17.76					3.5992	3.3876	3.2162
FXTN 20-17	PIBD2031G171	8.0000	19Y	7/19/2031	6662	18.24	3,197.000000	3.5825	4:09:03 PM	3.6005	3.6081	3.4070	3.2336
FXTN 25-04	PIBD2531J042	9.3750	19Y	10/5/2031	6740	18.45					3.6122	3.4156	3.2415
FXTN 20-18	PIBD2032B183	5.8750	19Y	2/2/2032	6860	18.78	140.500000	3.9000	2:33:39 PM	3.8004	3.6183	3.4290	3.2535
RTB 20-01	PIID2032C014	5.8750	19Y	3/1/2032	6888	18.86	6,563.294000	3.6250	3:12:38 PM	3.6241	3.6198	3.4321	3.2563
FXTN 20-19	PIBD2032I195	5.7500	19Y	9/27/2032	7098	19.43	3.000000	3.9000	10:32:05 AM	3.9000	3.6306	3.4555	3.2774
FXTN 25-05	PIBD2532K057	8.5000	20Y	11/29/2032	7161	19.61					3.6338	3.4625	3.2837
FXTN 20-20 *	PIBD2033C206	3.6250	20Y	3/21/2033	7273	19.91	93.918640	3.3500	3:17:15 PM	3.2949	3.6396	3.4750	3.2949
FXTN 25-06	PIBD2534K062	9.2500	25Y	11/5/2034	7867	21.54					3.7677	3.5980	3.4780
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	8196	22.44					3.8387	3.6661	3.5794
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	8273	22.65	2,485.000000	3.8100	4:14:29 PM	3.8271	3.8553	3.6820	3.6032
FXTN 25-09	PIBD2536I097	7.6250	25Y	9/29/2036	8561	23.44					3.9175	3.7417	3.6920
FXTN 25-10	PIBD2537H103	5.7500	25Y	8/16/2037	8882	24.32	5.500000	4.1000	2:39:45 PM	4.1159	3.9867	3.8081	3.7909
RTB 25-01 *	PIID2537J015	6.1250	25Y	10/24/2037	8951	24.51	7,699.886000	3.7850	4:09:14 PM	3.8072	4.0016	3.8224	3.8122