

Interpolated Bonds
April 22, 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	22	0.06					1.6968	1.6070	1.6070
FXTN 07-44	PIBD0713F446	9.6250	2M	6/29/2013	67	0.18					0.3908	0.2371	0.2371
RTB 05-07	PIID0513G075	9.0000	3M	7/31/2013	99	0.27					0.3184	0.1607	0.1607
FXTN 10-33	PIBD1013J337	11.0000	5M	10/9/2013	169	0.46					0.4309	0.2679	0.2679
FXTN 07-45	PIBD0713K457	7.1250	7M	11/2/2013	193	0.53					0.4702	0.3058	0.3058
FXTN 05-67	PIBD0514A673	6.2500	9M	1/27/2014	279	0.76					0.6320	0.4734	0.4734
FXTN 10-34	PIBD1014C341	12.3750	11M	3/25/2014	336	0.92					0.7392	0.5844	0.5844
FXTN 10-35	PIBD1014G356	12.7500	1.5Y	7/15/2014	448	1.23					1.2648	1.1152	1.1073
RTB 05-08	PIID0514I080	6.2500	1.5Y	9/24/2014	519	1.42					1.6134	1.4670	1.4537
FXTN 07-46	PIBD0714J466	6.5000	1.5Y	10/4/2014	529	1.45					1.6625	1.5165	1.5024
SPTB 10-03	SPTB1014J037	12.2500	1.5Y	10/14/2014	539	1.48	50.000000	1.5500	3:55:26 PM	1.5500	1.7116	1.5661	1.5512
FXTN 10-36 *	PIBD1015B367	12.3750	2Y	2/24/2015	672	1.84					2.3646	2.2250	2.2000
FXTN 05-68	PIBD0515E685	6.3750	2.5Y	5/13/2015	750	2.05					2.4373	2.2014	2.1813
FXTN 07-47	PIBD0715E477	8.3750	2.5Y	5/22/2015	759	2.08	74.000000	2.1500	11:01:09 AM	2.1196	2.4457	2.1987	2.1791
FXTN 04-20	PIBD0415G203	4.8750	2.5Y	7/21/2015	819	2.24					2.5016	2.1805	2.1647
RTB 05-09	PIID0515H097	5.8750	2.5Y	8/19/2015	848	2.32	2.530000	2.3000	2:47:22 PM	2.4580	2.5287	2.1717	2.1577
FXTN 10-37	PIBD1015H370	11.8750	2.5Y	8/25/2015	854	2.34					2.5343	2.1699	2.1563
FXTN 05-69	PIBD0515K697	4.6250	3Y	11/25/2015	946	2.59					2.6200	2.1420	2.1342
FXTN 10-38	PIBD1015L384	10.1250	3Y	12/15/2015	966	2.64					2.6387	2.1360	2.1294
FXTN 10-39	PIBD1016A393	9.2500	3Y	1/12/2016	994	2.72					2.6648	2.1275	2.1226
FXTN 07-48	PIBD0716A488	7.0000	3Y	1/27/2016	1009	2.76	100.000000	2.1000	11:01:30 AM	2.1000	2.6788	2.1230	2.1190
RTB 05-10	PIID0516C107	6.0000	3Y	3/3/2016	1045	2.86	0.930000	2.7000	11:04:42 AM	2.5214	2.7123	2.1121	2.1104
FXTN 10-40 *	PIBD1016C407	7.5000	3Y	3/30/2016	1072	2.93					2.7375	2.1039	2.1039
FXTN 10-41	PIBD1016D416	7.0000	3.5Y	4/27/2016	1100	3.01					2.7474	2.1342	2.1345
FXTN 10-42	PIBD1016I420	9.1250	3.5Y	9/4/2016	1230	3.37	100.000000	2.2000	11:32:12 AM	2.2000	2.7933	2.2749	2.2768
RTB 07-01	PIID0716I018	7.0000	3.5Y	9/24/2016	1250	3.42	1.000000	2.4500	11:47:56 AM	2.4500	2.8003	2.2965	2.2987
FXTN 10-43	PIBD1016K436	6.2500	4Y	11/16/2016	1303	3.57	16.000000	2.5500	3:15:17 PM	2.5875	2.8190	2.3539	2.3567
FXTN 07-49 *	PIBD0717C493	7.0000	4Y	3/31/2017	1438	3.94	340.942000	2.6000	12:14:12 PM	2.5006	2.8667	2.5000	2.5045
FXTN 20-01	PIBD2017D011	14.3750	4.5Y	4/24/2017	1462	4.00					2.8705	2.5196	2.5238
FXTN 05-70	PIBD0517G705	4.6250	4.5Y	7/5/2017	1534	4.20					2.8817	2.5784	2.5815
RTB 07-02	PIID0717H026	6.6250	4.5Y	8/19/2017	1579	4.32					2.8888	2.6152	2.6176
FXTN 10-44	PIBD1017H447	7.7500	4.5Y	8/23/2017	1583	4.33					2.8894	2.6185	2.6208
FXTN 07-50	PIBD0717J502	5.3750	5Y	10/28/2017	1649	4.51	3.400000	2.7500	9:02:16 AM	2.7500	2.8997	2.6724	2.6738
FXTN 05-71	PIBD0517K719	4.1250	5Y	11/8/2017	1660	4.54	17.428000	2.7500	8:53:57 AM	2.7500	2.9015	2.6814	2.6826
FXTN 10-45 *	PIBD1018A451	5.8750	5Y	1/31/2018	1744	4.77					2.9146	2.7500	2.7500
FXTN 07-51	PIBD0718H511	5.0000	5.5Y	8/18/2018	1943	5.32	120.000000	2.6950	11:32:05 AM	2.6579	2.9905	2.7370	2.7349
FXTN 10-47	PIBD1018K478	8.8750	6Y	11/20/2018	2037	5.58					3.0264	2.7309	2.7278
FXTN 10-48	PIBD1019B485	7.8750	6Y	2/19/2019	2128	5.83	0.100000	2.7500	2:36:59 PM	2.7500	3.0611	2.7249	2.7209
FXTN 07-53	PIBD0719D531	5.0000	6.5Y	4/26/2019	2194	6.01					3.0863	2.7206	2.7159
FXTN 07-54	PIBD0719G547	4.7500	6.5Y	7/19/2019	2278	6.24	115.000000	2.7000	4:03:13 PM	2.7013	3.1183	2.7152	2.7095
FXTN 07-55	PIBD0719H555	4.7500	6.5Y	8/30/2019	2320	6.35					3.1344	2.7124	2.7063
FXTN 07-56	PIBD0719K560	3.8750	7Y	11/22/2019	2404	6.58	236.725000	2.6000	3:10:26 PM	2.6933	3.1664	2.7069	2.7000
FXTN 10-50 *	PIBD1020B508	7.7500	7Y	2/18/2020	2492	6.82					3.2000	2.7012	2.6933
RTB 10-01	PIID1020H015	7.2500	7.5Y	8/19/2020	2675	7.32					3.2399	2.7510	2.7236

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FXTN 10-51	PIBD1020I510	6.1250	7.5Y	9/16/2020	2703	7.40	10.000000	2.7000	11:06:40 AM	2.7000	3.2460	2.7586	2.7282
FXTN 10-52	PIBD1020L525	5.8750	8Y	12/16/2020	2794	7.65	2.200000	2.7000	12:07:29 PM	2.7000	3.2659	2.7834	2.7433
RTB 10-02	PIID1021C027	7.3750	8Y	3/3/2021	2871	7.86	100.000000	2.8500	12:16:32 PM	2.8500	3.2827	2.8043	2.7560
FXTN 10-53	PIBD1021D531	6.5000	8.5Y	4/28/2021	2927	8.01					3.2949	2.8196	2.7653
RTB 10-03	PIID1021J039	5.7500	8.5Y	10/20/2021	3102	8.49	28.300000	2.8000	11:07:41 AM	2.8000	3.3331	2.8672	2.7942
FXTN 10-55	PIBD1021K551	5.7500	9Y	11/24/2021	3137	8.59	100.000000	2.8750	3:33:07 PM	2.8750	3.3407	2.8767	2.8000
FXTN 10-54	PIBD1022G545	6.3750	9Y	1/19/2022	3193	8.74	300.000000	2.8750	2:21:06 PM	2.8833	3.3530	2.8920	2.8093
FXTN 20-02	PIBD2022C021	15.0000	9Y	3/14/2022	3247	8.89					3.3648	2.9067	2.8182
FXTN 10-56	PIBD1022H562	4.8750	9.5Y	8/2/2022	3388	9.28					3.3955	2.9450	2.8416
FXTN 10-57	PIBD1022I570	4.7500	9.5Y	9/13/2022	3430	9.39					3.4047	2.9565	2.8485
FXTN 20-03	PIBD2022J033	12.7500	9.5Y	10/17/2022	3464	9.48					3.4121	2.9657	2.8541
FXTN 10-58	PIBD1022L585	4.0000	10Y	12/6/2022	3514	9.62	550.000000	2.8750	3:37:28 PM	2.8750	3.4230	2.9793	2.8624
FXTN 20-04 *	PIBD2023B048	13.0000	10Y	2/20/2023	3590	9.83					3.4396	3.0000	2.8750
FXTN 20-05	PIBD2023E054	11.8750	10.5Y	5/29/2023	3688	10.10					3.4431	3.0110	2.8878
FXTN 20-06	PIBD2023J068	11.3750	10.5Y	10/23/2023	3835	10.50					3.4484	3.0276	2.9069
FXTN 20-07	PIBD2024F075	12.3750	12Y	6/3/2024	4059	11.11					3.4564	3.0529	2.9361
FXTN 20-08	PIBD2024H086	12.8750	12Y	8/5/2024	4122	11.29					3.4587	3.0600	2.9443
FXTN 20-09	PIBD2024K091	13.7500	12Y	11/11/2024	4220	11.55	100.000000	3.1500	3:03:17 PM	3.1500	3.4622	3.0710	2.9571
FXTN 20-10	PIBD2025D103	12.1250	12Y	4/14/2025	4374	11.98					3.4677	3.0884	2.9772
FXTN 20-11	PIBD2025J116	12.1250	13Y	10/20/2025	4563	12.49					3.4745	3.1097	3.0018
FXTN 25-01	PIBD2525K015	18.2500	13Y	11/29/2025	4603	12.60					3.4759	3.1142	3.0070
FXTN 20-12	PIBD2026A122	10.2500	13Y	1/19/2026	4654	12.74					3.4778	3.1199	3.0136
RTB 15-01	PIID1526J019	6.2500	14Y	10/20/2026	4928	13.49	1,763.504000	3.3500	3:52:29 PM	3.3375	3.4876	3.1508	3.0494
FXTN 20-13	PIBD2026L139	8.0000	14Y	12/7/2026	4976	13.62					3.4893	3.1562	3.0556
RTB 15-02	PIID1527C023	5.3750	14Y	3/1/2027	5060	13.85	6.000000	3.4000	3:12:42 PM	3.5871	3.4923	3.1657	3.0666
FXTN 20-14	PIBD2027I140	8.6250	15Y	9/6/2027	5249	14.37					3.4991	3.1870	3.0912
FXTN 20-15	PIBD2028L151	9.5000	16Y	12/4/2028	5704	15.62					3.5154	3.2383	3.1505
FXTN 20-16	PIBD2030E166	8.7500	18Y	5/27/2030	6243	17.09					3.5348	3.2990	3.2207
FXTN 25-02	PIBD2530G029	12.5000	18Y	7/28/2030	6305	17.26					3.5370	3.3060	3.2288
FXTN 25-03	PIBD2531A032	11.2500	18Y	1/26/2031	6487	17.76					3.5435	3.3265	3.2525
FXTN 20-17	PIBD2031G171	8.0000	19Y	7/19/2031	6661	18.24	17,467.135000	3.4700	4:14:57 PM	3.5095	3.5498	3.3461	3.2752
FXTN 25-04	PIBD2531J042	9.3750	19Y	10/5/2031	6739	18.45					3.5526	3.3549	3.2853
FXTN 20-18	PIBD2032B183	5.8750	19Y	2/2/2032	6859	18.78	351.000000	3.7250	3:27:29 PM	3.6959	3.5569	3.3685	3.3010
RTB 20-01	PIID2032C014	5.8750	19Y	3/1/2032	6887	18.86	6,961.445000	3.5100	4:12:45 PM	3.5359	3.5579	3.3716	3.3046
FXTN 20-19	PIBD2032I195	5.7500	19Y	9/27/2032	7097	19.43	0.100000	4.1000	11:29:09 AM	4.1000	3.5654	3.3953	3.3320
FXTN 25-05	PIBD2532K057	8.5000	20Y	11/29/2032	7160	19.60					3.5677	3.4024	3.3402
FXTN 20-20 *	PIBD2033C206	3.6250	20Y	3/21/2033	7272	19.91	73.467300	3.3000	3:50:12 PM	3.3548	3.5717	3.4150	3.3548
FXTN 25-06	PIBD2534K062	9.2500	25Y	11/5/2034	7866	21.54					3.6990	3.5392	3.4860
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	8195	22.44					3.7694	3.6080	3.5587
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	8272	22.65	8,271.452700	3.7265	4:12:29 PM	3.7431	3.7859	3.6241	3.5757
FXTN 25-09	PIBD2536I097	7.6250	25Y	9/29/2036	8560	23.44					3.8476	3.6843	3.6393
FXTN 25-10	PIBD2537H103	5.7500	25Y	8/16/2037	8881	24.31	24.940736	3.8150	3:41:30 PM	3.8712	3.9164	3.7515	3.7103
RTB 25-01 *	PIID2537J015	6.1250	25Y	10/24/2037	8950	24.50	11,506.538000	3.6950	4:09:56 PM	3.7126	3.9312	3.7659	3.7255