

Interpolated Bonds
April 25, 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	19	0.05					1.7895	1.7225	1.7225
FXTN 07-44	PIBD0713F446	9.6250	2M	6/29/2013	64	0.18					0.3665	0.2348	0.2348
RTB 05-07	PIID0513G075	9.0000	3M	7/31/2013	96	0.26	30.195000	1.7500	3:58:05 PM	1.7429	0.3025	0.1604	0.1604
FXTN 10-33	PIBD1013J337	11.0000	5M	10/9/2013	166	0.45					0.4102	0.2639	0.2639
FXTN 07-45	PIBD0713K457	7.1250	7M	11/2/2013	190	0.52					0.4480	0.3006	0.3006
FXTN 05-67	PIBD0514A673	6.2500	9M	1/27/2014	276	0.76					0.6060	0.4626	0.4626
FXTN 10-34	PIBD1014C341	12.3750	11M	3/25/2014	333	0.91					0.7107	0.5699	0.5699
FXTN 10-35	PIBD1014G356	12.7500	1.5Y	7/15/2014	445	1.22					1.1282	0.9702	1.0020
RTB 05-08	PIID0514I080	6.2500	1.5Y	9/24/2014	516	1.41	10.471000	2.0000	2:47:23 PM	1.9661	1.4032	1.2332	1.2866
FXTN 07-46	PIBD0714J466	6.5000	1.5Y	10/4/2014	526	1.44					1.4419	1.2703	1.3267
SPTB 10-03	SPTB1014J037	12.2500	1.5Y	10/14/2014	536	1.47					1.4807	1.3073	1.3668
FXTN 10-36 *	PIBD1015B367	12.3750	2Y	2/24/2015	669	1.83					1.9958	1.8000	1.9000
FXTN 05-68	PIBD0515E685	6.3750	2.5Y	5/13/2015	747	2.05					1.9737	1.7615	1.8437
FXTN 07-47	PIBD0715E477	8.3750	2.5Y	5/22/2015	756	2.07	50.000000	2.0000	2:36:17 PM	2.0000	1.9711	1.7571	1.8372
FXTN 04-20	PIBD0415G203	4.8750	2.5Y	7/21/2015	816	2.23					1.9541	1.7275	1.7939
RTB 05-09	PIID0515H097	5.8750	2.5Y	8/19/2015	845	2.31	1.600000	2.2500	2:58:30 PM	2.8721	1.9459	1.7132	1.7730
FXTN 10-37	PIBD1015H370	11.8750	2.5Y	8/25/2015	851	2.33					1.9442	1.7102	1.7687
FXTN 05-69	PIBD0515K697	4.6250	3Y	11/25/2015	943	2.58					1.9181	1.6648	1.7023
FXTN 10-38	PIBD1015L384	10.1250	3Y	12/15/2015	963	2.64					1.9124	1.6549	1.6879
FXTN 10-39	PIBD1016A393	9.2500	3Y	1/12/2016	991	2.71					1.9045	1.6411	1.6676
FXTN 07-48	PIBD0716A488	7.0000	3Y	1/27/2016	1006	2.75	9.000000	1.9500	4:14:17 PM	1.9500	1.9002	1.6337	1.6568
RTB 05-10	PIID0516C107	6.0000	3Y	3/3/2016	1042	2.85	0.020000	2.0000	11:01:14 AM	2.0000	1.8900	1.6160	1.6308
FXTN 10-40	PIBD1016C407	7.5000	3Y	3/30/2016	1069	2.93					1.8824	1.6026	1.6114
FXTN 03-20 *	PIBD0316D206	1.6250	3Y	4/25/2016	1095	3.00	198.356500	1.5250	3:11:03 PM	1.5763	1.8750	1.5898	1.5926
FXTN 10-41	PIBD1016D416	7.0000	3.5Y	4/27/2016	1097	3.00					1.8807	1.5954	1.5980
FXTN 10-42	PIBD1016I420	9.1250	3.5Y	9/4/2016	1227	3.36	1,890.300000	2.1250	3:52:40 PM	2.0386	2.2535	1.9561	1.9489
RTB 07-01	PIID0716I018	7.0000	3.5Y	9/24/2016	1247	3.41					2.3108	2.0116	2.0028
FXTN 10-43	PIBD1016K436	6.2500	4Y	11/16/2016	1300	3.56					2.4628	2.1587	2.1459
FXTN 07-49	PIBD0717C493	7.0000	4Y	3/31/2017	1435	3.93	15.150000	2.4000	3:53:15 PM	2.5455	2.8499	2.5334	2.5102
FXTN 20-01 *	PIBD2017D011	14.3750	4Y	4/24/2017	1459	3.99					2.9187	2.6000	2.5750
FXTN 05-70	PIBD0517G705	4.6250	4.5Y	7/5/2017	1531	4.19					2.9203	2.6064	2.5801
RTB 07-02	PIID0717H026	6.6250	4.5Y	8/19/2017	1576	4.31					2.9213	2.6104	2.5833
FXTN 10-44	PIBD1017H447	7.7500	4.5Y	8/23/2017	1580	4.33					2.9214	2.6107	2.5836
FXTN 07-50	PIBD0717J502	5.3750	5Y	10/28/2017	1646	4.51					2.9229	2.6166	2.5883
FXTN 05-71	PIBD0517K719	4.1250	5Y	11/8/2017	1657	4.54	35.550000	2.3500	3:57:09 PM	2.3500	2.9231	2.6176	2.5890
FXTN 10-45 *	PIBD1018A451	5.8750	5Y	1/31/2018	1741	4.77					2.9250	2.6250	2.5950
FXTN 07-51	PIBD0718H511	5.0000	5.5Y	8/18/2018	1940	5.31	539.110000	2.6500	3:59:06 PM	2.6319	2.9876	2.6716	2.6229
FXTN 10-47	PIBD1018K478	8.8750	6Y	11/20/2018	2034	5.57					3.0172	2.6935	2.6361
FXTN 10-48	PIBD1019B485	7.8750	6Y	2/19/2019	2125	5.82					3.0458	2.7148	2.6489
FXTN 07-53	PIBD0719D531	5.0000	6Y	4/26/2019	2191	6.00					3.0666	2.7303	2.6581
FXTN 07-54	PIBD0719G547	4.7500	6.5Y	7/19/2019	2275	6.23					3.0931	2.7499	2.6699
FXTN 07-55	PIBD0719H555	4.7500	6.5Y	8/30/2019	2317	6.34					3.1063	2.7598	2.6758
FXTN 07-56	PIBD0719K560	3.8750	7Y	11/22/2019	2401	6.57	581.400000	2.7500	3:45:11 PM	2.6977	3.1327	2.7794	2.6876
FXTN 10-50 *	PIBD1020B508	7.7500	7Y	2/18/2020	2489	6.81	8.300000	2.8500	3:35:46 PM	2.8500	3.1604	2.8000	2.6999

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RTB 10-01	PIID1020H015	7.2500	7.5Y	8/19/2020	2672	7.32					3.1791	2.7959	2.7125
FXTN 10-51	PIBD1020I510	6.1250	7.5Y	9/16/2020	2700	7.39					3.1820	2.7953	2.7144
FXTN 10-52	PIBD1020L525	5.8750	8Y	12/16/2020	2791	7.64					3.1913	2.7933	2.7206
RTB 10-02	PIID1021C027	7.3750	8Y	3/3/2021	2868	7.85	1,101.400000	2.8000	3:50:50 PM	2.7955	3.1992	2.7916	2.7259
FXTN 10-53	PIBD1021D531	6.5000	8.5Y	4/28/2021	2924	8.01	10.000000	2.8500	11:14:49 AM	2.8500	3.2050	2.7903	2.7298
RTB 10-03	PIID1021J039	5.7500	8.5Y	10/20/2021	3099	8.48	100.500000	2.8200	3:18:48 PM	2.8204	3.2229	2.7864	2.7418
FXTN 10-55	PIBD1021K551	5.7500	9Y	11/24/2021	3134	8.58	3.499000	2.8450	2:39:20 PM	2.8450	3.2265	2.7857	2.7442
FXTN 10-54	PIBD1022G545	6.3750	9Y	1/19/2022	3190	8.73	237.800000	2.7900	3:53:03 PM	2.8029	3.2322	2.7844	2.7480
FXTN 20-02	PIBD2022C021	15.0000	9Y	3/14/2022	3244	8.88	1.097000	2.9500	3:46:22 PM	2.9500	3.2378	2.7832	2.7517
FXTN 10-56	PIBD1022H562	4.8750	9.5Y	8/2/2022	3385	9.27	7.000000	2.7500	2:10:30 PM	2.7500	3.2522	2.7801	2.7614
FXTN 10-57	PIBD1022I570	4.7500	9.5Y	9/13/2022	3427	9.38					3.2565	2.7792	2.7643
FXTN 20-03	PIBD2022J033	12.7500	9.5Y	10/17/2022	3461	9.48					3.2600	2.7784	2.7666
FXTN 10-58	PIBD1022L585	4.0000	10Y	12/6/2022	3511	9.61	3,776.000000	2.7500	2:10:49 PM	2.7753	3.2651	2.7773	2.7701
FXTN 20-04 *	PIBD2023B048	13.0000	10Y	2/20/2023	3587	9.82					3.2729	2.7756	2.7753
FXTN 20-05	PIBD2023E054	11.8750	10.5Y	5/29/2023	3685	10.09					3.2801	2.7906	2.7899
FXTN 20-06	PIBD2023J068	11.3750	10.5Y	10/23/2023	3832	10.49					3.2908	2.8131	2.8118
FXTN 20-07	PIBD2024F075	12.3750	12Y	6/3/2024	4056	11.10					3.3072	2.8474	2.8452
FXTN 20-08	PIBD2024H086	12.8750	12Y	8/5/2024	4119	11.28					3.3118	2.8571	2.8546
FXTN 20-09	PIBD2024K091	13.7500	12Y	11/11/2024	4217	11.55					3.3190	2.8721	2.8692
FXTN 20-10	PIBD2025D103	12.1250	12Y	4/14/2025	4371	11.97					3.3302	2.8957	2.8922
FXTN 20-11	PIBD2025J116	12.1250	13Y	10/20/2025	4560	12.48					3.3440	2.9246	2.9204
FXTN 25-01	PIBD2525K015	18.2500	13Y	11/29/2025	4600	12.59					3.3470	2.9307	2.9263
FXTN 20-12	PIBD2026A122	10.2500	13Y	1/19/2026	4651	12.73	30.000000	3.5000	8:50:16 AM	3.5000	3.3507	2.9386	2.9339
RTB 15-01	PIID1526J019	6.2500	14Y	10/20/2026	4925	13.48	2,608.900000	3.4000	4:08:58 PM	3.4001	3.3707	2.9805	2.9748
FXTN 20-13	PIBD2026L139	8.0000	14Y	12/7/2026	4973	13.62					3.3742	2.9879	2.9820
RTB 15-02	PIID1527C023	5.3750	14Y	3/1/2027	5057	13.85	1.200000	3.3000	3:01:08 PM	3.4880	3.3804	3.0007	2.9945
FXTN 20-14	PIBD2027I140	8.6250	15Y	9/6/2027	5246	14.36					3.3942	3.0297	3.0227
FXTN 20-15	PIBD2028L151	9.5000	16Y	12/4/2028	5701	15.61					3.4275	3.0994	3.0905
FXTN 20-16	PIBD2030E166	8.7500	18Y	5/27/2030	6240	17.08					3.4669	3.1819	3.1709
FXTN 25-02	PIBD2530G029	12.5000	18Y	7/28/2030	6302	17.25					3.4714	3.1914	3.1801
FXTN 25-03	PIBD2531A032	11.2500	18Y	1/26/2031	6484	17.75					3.4847	3.2193	3.2073
FXTN 20-17	PIBD2031G171	8.0000	19Y	7/19/2031	6658	18.23	3,061.250000	3.8000	4:07:13 PM	3.5631	3.4974	3.2459	3.2332
FXTN 25-04	PIBD2531J042	9.3750	19Y	10/5/2031	6736	18.44					3.5031	3.2579	3.2448
FXTN 20-18	PIBD2032B183	5.8750	19Y	2/2/2032	6856	18.77	1.300000	3.9500	9:07:35 AM	3.9500	3.5119	3.2762	3.2627
RTB 20-01	PIID2032C014	5.8750	19Y	3/1/2032	6884	18.85	2,438.595000	3.8500	4:07:18 PM	3.6077	3.5140	3.2805	3.2669
FXTN 20-19	PIBD2032I195	5.7500	19Y	9/27/2032	7094	19.42	43.400000	3.8500	2:05:58 PM	3.7327	3.5293	3.3127	3.2982
FXTN 25-05	PIBD2532K057	8.5000	20Y	11/29/2032	7157	19.59					3.5339	3.3223	3.3076
FXTN 20-20 *	PIBD2033C206	3.6250	20Y	3/21/2033	7269	19.90	118.300000	3.3500	3:45:47 PM	3.3243	3.5421	3.3395	3.3243
FXTN 25-06	PIBD2534K062	9.2500	25Y	11/5/2034	7863	21.53					3.6605	3.4886	3.4851
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	8192	22.43					3.7261	3.5712	3.5742
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	8269	22.64	1,608.000000	3.8750	4:14:45 PM	3.7602	3.7415	3.5905	3.5950
FXTN 25-09	PIBD2536I097	7.6250	25Y	9/29/2036	8557	23.43					3.7989	3.6628	3.6730
FXTN 25-10	PIBD2537H103	5.7500	25Y	8/16/2037	8878	24.31	54.750000	3.8250	11:39:26 AM	3.8331	3.8629	3.7434	3.7599
RTB 25-01 *	PIID2537J015	6.1250	25Y	10/24/2037	8947	24.50	7,349.434100	3.9200	4:14:25 PM	3.7823	3.8767	3.7607	3.7786