

Interpolated Bonds
April 26, 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	16	0.04					2.2448	2.1833	2.1833
FXTN 07-44	PIBD0713F446	9.6250	2M	6/29/2013	61	0.17					0.4280	0.2771	0.2771
RTB 05-07	PIID0513G075	9.0000	3M	7/31/2013	93	0.25					0.3486	0.1933	0.1933
FXTN 10-33	PIBD1013J337	11.0000	5M	10/9/2013	163	0.45					0.4313	0.2687	0.2687
FXTN 07-45	PIBD0713K457	7.1250	6M	11/2/2013	187	0.51					0.4709	0.3063	0.3063
FXTN 05-67	PIBD0514A673	6.2500	9M	1/27/2014	273	0.75					0.6522	0.4878	0.4878
FXTN 10-34	PIBD1014C341	12.3750	11M	3/25/2014	330	0.90					0.7723	0.6081	0.6081
FXTN 10-35	PIBD1014G356	12.7500	1.5Y	7/15/2014	442	1.21					1.2365	1.0610	1.0610
RTB 05-08	PIID0514I080	6.2500	1.5Y	9/24/2014	513	1.40	1.200000	2.0000	3:43:03 PM	1.9583	1.5419	1.3586	1.3586
FXTN 07-46	PIBD0714J466	6.5000	1.5Y	10/4/2014	523	1.43					1.5849	1.4005	1.4005
SPTB 10-03	SPTB1014J037	12.2500	1.5Y	10/14/2014	533	1.46					1.6279	1.4425	1.4425
FXTN 10-36 *	PIBD1015B367	12.3750	2Y	2/24/2015	666	1.82					2.2000	2.0000	2.0000
FXTN 05-68	PIBD0515E685	6.3750	2.5Y	5/13/2015	744	2.04	3.250000	2.0000	3:17:06 PM	2.0000	2.1601	2.0088	2.0002
FXTN 07-47	PIBD0715E477	8.3750	2.5Y	5/22/2015	753	2.06					2.1554	2.0098	2.0002
FXTN 04-20	PIBD0415G203	4.8750	2.5Y	7/21/2015	813	2.23					2.1247	2.0166	2.0004
RTB 05-09	PIID0515H097	5.8750	2.5Y	8/19/2015	842	2.31					2.1099	2.0199	2.0005
FXTN 10-37	PIBD1015H370	11.8750	2.5Y	8/25/2015	848	2.32					2.1068	2.0205	2.0005
FXTN 05-69	PIBD0515K697	4.6250	3Y	11/25/2015	940	2.57					2.0597	2.0309	2.0008
FXTN 10-38	PIBD1015L384	10.1250	3Y	12/15/2015	960	2.63					2.0494	2.0332	2.0008
FXTN 10-39	PIBD1016A393	9.2500	3Y	1/12/2016	988	2.70					2.0351	2.0363	2.0009
FXTN 07-48	PIBD0716A488	7.0000	3Y	1/27/2016	1003	2.75					2.0274	2.0380	2.0009
RTB 05-10	PIID0516C107	6.0000	3Y	3/3/2016	1039	2.84	53.717000	1.7550	2:54:55 PM	2.0618	2.0090	2.0421	2.0010
FXTN 10-40	PIBD1016C407	7.5000	3Y	3/30/2016	1066	2.92					1.9951	2.0451	2.0011
FXTN 03-20	PIBD0316D206	1.6250	3Y	4/25/2016	1092	2.99	5.500000	1.5000	12:30:21 PM	1.5054	1.9818	2.0481	2.0012
FXTN 10-41 *	PIBD1016D416	7.0000	3Y	4/27/2016	1094	3.00	1.500000	1.6500	10:20:32 AM	1.6500	1.9808	2.0483	2.0012
FXTN 10-42	PIBD1016I420	9.1250	3.5Y	9/4/2016	1224	3.35	85.700000	2.3750	3:13:16 PM	2.0948	2.4014	2.3272	2.2970
RTB 07-01	PIID0716I018	7.0000	3.5Y	9/24/2016	1244	3.41					2.4661	2.3701	2.3426
FXTN 10-43	PIBD1016K436	6.2500	4Y	11/16/2016	1297	3.55					2.6376	2.4839	2.4632
FXTN 07-49	PIBD0717C493	7.0000	4Y	3/31/2017	1432	3.92	31.000000	2.3500	3:19:52 PM	2.3500	3.0744	2.7735	2.7704
FXTN 20-01 *	PIBD2017D011	14.3750	4Y	4/24/2017	1456	3.99	3.000000	3.3300	3:57:30 PM	3.3300	3.1521	2.8250	2.8250
FXTN 05-70	PIBD0517G705	4.6250	4.5Y	7/5/2017	1528	4.18					3.1542	2.8314	2.8314
RTB 07-02	PIID0717H026	6.6250	4.5Y	8/19/2017	1573	4.31	0.500000	3.0000	3:36:46 PM	3.0000	3.1555	2.8354	2.8354
FXTN 10-44	PIBD1017H447	7.7500	4.5Y	8/23/2017	1577	4.32					3.1557	2.8357	2.8357
FXTN 07-50	PIBD0717J502	5.3750	5Y	10/28/2017	1643	4.50					3.1576	2.8416	2.8416
FXTN 05-71	PIBD0517K719	4.1250	5Y	11/8/2017	1654	4.53					3.1579	2.8426	2.8426
FXTN 10-45 *	PIBD1018A451	5.8750	5Y	1/31/2018	1738	4.76					3.1604	2.8500	2.8500
FXTN 07-51	PIBD0718H511	5.0000	5.5Y	8/18/2018	1937	5.30	104.000000	2.6250	12:00:11 PM	2.6250	3.1748	2.8366	2.8365
FXTN 10-47	PIBD1018K478	8.8750	6Y	11/20/2018	2031	5.56					3.1816	2.8303	2.8301
FXTN 10-48	PIBD1019B485	7.8750	6Y	2/19/2019	2122	5.81					3.1882	2.8242	2.8240
FXTN 07-53	PIBD0719D531	5.0000	6Y	4/26/2019	2188	5.99					3.1930	2.8197	2.8195
FXTN 07-54	PIBD0719G547	4.7500	6.5Y	7/19/2019	2272	6.22					3.1991	2.8141	2.8138
FXTN 07-55	PIBD0719H555	4.7500	6.5Y	8/30/2019	2314	6.34					3.2021	2.8113	2.8110
FXTN 07-56	PIBD0719K560	3.8750	7Y	11/22/2019	2398	6.57	2,708.997000	2.6001	2:23:05 PM	2.7993	3.2082	2.8056	2.8053
FXTN 10-50 *	PIBD1020B508	7.7500	7Y	2/18/2020	2486	6.81					3.2146	2.7997	2.7993

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RTB 10-01	PIID1020H015	7.2500	7.5Y	8/19/2020	2669	7.31	40.000000	3.0000	3:56:10 PM	3.0997	3.2278	2.8289	2.8286
FXTN 10-51	PIBD1020I510	6.1250	7.5Y	9/16/2020	2697	7.38					3.2298	2.8334	2.8331
FXTN 10-52	PIBD1020L525	5.8750	8Y	12/16/2020	2788	7.63	36.790000	3.2000	3:53:51 PM	3.1088	3.2364	2.8479	2.8476
RTB 10-02	PIID1021C027	7.3750	8Y	3/3/2021	2865	7.84	239.000000	2.6000	2:34:43 PM	2.7730	3.2419	2.8602	2.8599
FXTN 10-53	PIBD1021D531	6.5000	8Y	4/28/2021	2921	8.00	30.000000	3.2000	3:53:53 PM	3.1248	3.2459	2.8691	2.8689
RTB 10-03	PIID1021J039	5.7500	8.5Y	10/20/2021	3096	8.48	1.165000	3.2500	3:00:31 PM	3.1655	3.2585	2.8971	2.8969
FXTN 10-55	PIBD1021K551	5.7500	9Y	11/24/2021	3131	8.57					3.2611	2.9027	2.9025
FXTN 10-54	PIBD1022G545	6.3750	9Y	1/19/2022	3187	8.73	24.201416	3.2500	3:23:37 PM	2.8894	3.2651	2.9116	2.9115
FXTN 20-02	PIBD2022C021	15.0000	9Y	3/14/2022	3241	8.87					3.2690	2.9202	2.9201
FXTN 10-56	PIBD1022H562	4.8750	9.5Y	8/2/2022	3382	9.26					3.2791	2.9427	2.9427
FXTN 10-57	PIBD1022I570	4.7500	9.5Y	9/13/2022	3424	9.37	50.000000	2.8900	12:27:36 PM	2.8900	3.2822	2.9495	2.9494
FXTN 20-03	PIBD2022J033	12.7500	9.5Y	10/17/2022	3458	9.47					3.2846	2.9549	2.9548
FXTN 10-58	PIBD1022L585	4.0000	10Y	12/6/2022	3508	9.60	21.388000	2.7500	10:55:07 AM	2.7547	3.2882	2.9629	2.9628
FXTN 20-04 *	PIBD2023B048	13.0000	10Y	2/20/2023	3584	9.81					3.2937	2.9750	2.9750
FXTN 20-05	PIBD2023E054	11.8750	10.5Y	5/29/2023	3682	10.08					3.3042	2.9839	2.9842
FXTN 20-06	PIBD2023J068	11.3750	10.5Y	10/23/2023	3829	10.48					3.3200	2.9973	2.9979
FXTN 20-07	PIBD2024F075	12.3750	12Y	6/3/2024	4053	11.10					3.3441	3.0177	3.0189
FXTN 20-08	PIBD2024H086	12.8750	12Y	8/5/2024	4116	11.27					3.3509	3.0235	3.0248
FXTN 20-09	PIBD2024K091	13.7500	12Y	11/11/2024	4214	11.54					3.3614	3.0324	3.0340
FXTN 20-10	PIBD2025D103	12.1250	12Y	4/14/2025	4368	11.96					3.3780	3.0464	3.0484
FXTN 20-11	PIBD2025J116	12.1250	13Y	10/20/2025	4557	12.48					3.3983	3.0637	3.0661
FXTN 25-01	PIBD2525K015	18.2500	13Y	11/29/2025	4597	12.59					3.4026	3.0673	3.0698
FXTN 20-12	PIBD2026A122	10.2500	13Y	1/19/2026	4648	12.73					3.4081	3.0720	3.0746
RTB 15-01	PIID1526J019	6.2500	14Y	10/20/2026	4922	13.48	34.000000	3.3750	3:54:56 PM	3.5842	3.4376	3.0969	3.1002
FXTN 20-13	PIBD2026L139	8.0000	14Y	12/7/2026	4970	13.61					3.4427	3.1013	3.1047
RTB 15-02	PIID1527C023	5.3750	14Y	3/1/2027	5054	13.84	4.950000	3.6500	3:51:37 PM	3.5257	3.4518	3.1089	3.1126
FXTN 20-14	PIBD2027I140	8.6250	15Y	9/6/2027	5243	14.35					3.4721	3.1262	3.1303
FXTN 20-15	PIBD2028L151	9.5000	16Y	12/4/2028	5698	15.60					3.5210	3.1676	3.1729
FXTN 20-16	PIBD2030E166	8.7500	18Y	5/27/2030	6237	17.08					3.5790	3.2167	3.2233
FXTN 25-02	PIBD2530G029	12.5000	18Y	7/28/2030	6299	17.25					3.5856	3.2224	3.2291
FXTN 25-03	PIBD2531A032	11.2500	18Y	1/26/2031	6481	17.74					3.6052	3.2390	3.2461
FXTN 20-17	PIBD2031G171	8.0000	19Y	7/19/2031	6655	18.22	5,711.000000	3.8500	4:07:17 PM	3.7816	3.6239	3.2548	3.2624
FXTN 25-04	PIBD2531J042	9.3750	19Y	10/5/2031	6733	18.43					3.6323	3.2619	3.2697
FXTN 20-18	PIBD2032B183	5.8750	19Y	2/2/2032	6853	18.76	6.800000	3.9000	2:13:24 PM	3.9337	3.6452	3.2729	3.2809
RTB 20-01	PIID2032C014	5.8750	19Y	3/1/2032	6881	18.84	6,566.716333	3.9000	3:53:28 PM	3.8350	3.6482	3.2754	3.2836
FXTN 20-19	PIBD2032I195	5.7500	19Y	9/27/2032	7091	19.41					3.6708	3.2946	3.3032
FXTN 25-05	PIBD2532K057	8.5000	20Y	11/29/2032	7154	19.59					3.6776	3.3003	3.3091
FXTN 20-20 *	PIBD2033C206	3.6250	20Y	3/21/2033	7266	19.89	150.831000	3.2500	2:36:10 PM	3.3196	3.6896	3.3105	3.3196
FXTN 25-06	PIBD2534K062	9.2500	25Y	11/5/2034	7860	21.52					3.8393	3.5274	3.5505
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	8189	22.42	2.000000	4.1000	10:41:58 AM	4.1000	3.9222	3.6475	3.6783
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	8266	22.63	303.000000	4.0000	4:12:51 PM	3.9751	3.9416	3.6756	3.7083
FXTN 25-09	PIBD2536I097	7.6250	25Y	9/29/2036	8554	23.42					4.0142	3.7808	3.8202
FXTN 25-10	PIBD2537H103	5.7500	25Y	8/16/2037	8875	24.30	51.000000	4.2000	11:51:18 AM	4.0529	4.0951	3.8980	3.9450
RTB 25-01 *	PIID2537J015	6.1250	25Y	10/24/2037	8944	24.49	8,996.727000	4.0500	4:13:36 PM	3.9712	4.1125	3.9232	3.9718