

Interpolated Bonds
April 30, 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	13	0.04					2.4076	2.3545	2.3545
FXTN 07-44	PIBD0713F446	9.6250	2M	6/29/2013	58	0.16					0.4474	0.2929	0.2929
RTB 05-07	PIID0513G075	9.0000	3M	7/31/2013	90	0.25	2.000000	1.0000	2:40:06 PM	1.0000	0.3828	0.2167	0.2167
FXTN 10-33	PIBD1013J337	11.0000	5M	10/9/2013	160	0.44					0.4406	0.2750	0.2750
FXTN 07-45	PIBD0713K457	7.1250	6M	11/2/2013	184	0.50					0.4703	0.3001	0.3001
FXTN 05-67	PIBD0514A673	6.2500	9M	1/27/2014	270	0.74	5.000000	1.1000	10:37:59 AM	1.1000	0.6332	0.3042	0.3044
FXTN 10-34	PIBD1014C341	12.3750	11M	3/25/2014	327	0.90					0.7411	0.3069	0.3072
FXTN 10-35	PIBD1014G356	12.7500	1.5Y	7/15/2014	439	1.20					1.2088	0.8440	0.8442
RTB 05-08	PIID0514I080	6.2500	1.5Y	9/24/2014	510	1.40	10.000000	2.0000	2:40:02 PM	2.0000	1.5177	1.2104	1.2106
FXTN 07-46	PIBD0714J466	6.5000	1.5Y	10/4/2014	520	1.42					1.5612	1.2620	1.2622
SPTB 10-03	SPTB1014J037	12.2500	1.5Y	10/14/2014	530	1.45					1.6047	1.3136	1.3138
FXTN 10-36 *	PIBD1015B367	12.3750	2Y	2/24/2015	663	1.82					2.1833	2.0000	2.0000
FXTN 05-68	PIBD0515E685	6.3750	2.5Y	5/13/2015	741	2.03					2.2251	1.9881	1.9916
FXTN 07-47	PIBD0715E477	8.3750	2.5Y	5/22/2015	750	2.05					2.2299	1.9867	1.9907
FXTN 04-20	PIBD0415G203	4.8750	2.5Y	7/21/2015	810	2.22					2.2620	1.9775	1.9842
RTB 05-09	PIID0515H097	5.8750	2.5Y	8/19/2015	839	2.30					2.2776	1.9731	1.9811
FXTN 10-37	PIBD1015H370	11.8750	2.5Y	8/25/2015	845	2.31					2.2808	1.9721	1.9805
FXTN 05-69	PIBD0515K697	4.6250	3Y	11/25/2015	937	2.57					2.3300	1.9581	1.9706
FXTN 10-38	PIBD1015L384	10.1250	3Y	12/15/2015	957	2.62					2.3407	1.9550	1.9685
FXTN 10-39	PIBD1016A393	9.2500	3Y	1/12/2016	985	2.70					2.3557	1.9507	1.9655
FXTN 07-48	PIBD0716A488	7.0000	3Y	1/27/2016	1000	2.74	130.000000	1.8475	9:47:14 AM	1.9650	2.3638	1.9484	1.9639
RTB 05-10	PIID0516C107	6.0000	3Y	3/3/2016	1036	2.84	5.000000	2.7000	3:12:32 PM	2.7000	2.3830	1.9429	1.9600
FXTN 10-40	PIBD1016C407	7.5000	3Y	3/30/2016	1063	2.91					2.3975	1.9388	1.9571
FXTN 03-20	PIBD0316D206	1.6250	3Y	4/25/2016	1089	2.98	12.500000	1.5250	3:23:18 PM	1.5424	2.4114	1.9348	1.9543
FXTN 10-41 *	PIBD1016D416	7.0000	3Y	4/27/2016	1091	2.99					2.4125	1.9345	1.9541
FXTN 10-42	PIBD1016I420	9.1250	3.5Y	9/4/2016	1221	3.34	55.250000	2.0900	3:48:14 PM	2.1002	2.5831	2.2004	2.1566
RTB 07-01	PIID0716I018	7.0000	3.5Y	9/24/2016	1241	3.40	256.000000	2.2500	11:17:25 AM	2.2535	2.6093	2.2413	2.1878
FXTN 10-43	PIBD1016K436	6.2500	4Y	11/16/2016	1294	3.54	0.422000	3.0000	3:40:55 PM	3.0000	2.6789	2.3498	2.2704
FXTN 07-49	PIBD0717C493	7.0000	4Y	3/31/2017	1429	3.91	52.500000	2.5000	3:44:02 PM	2.5142	2.8560	2.6259	2.4807
FXTN 20-01 *	PIBD2017D011	14.3750	4Y	4/24/2017	1453	3.98					2.8875	2.6750	2.5181
FXTN 05-70	PIBD0517G705	4.6250	4.5Y	7/5/2017	1525	4.18					2.8891	2.6814	2.4802
RTB 07-02	PIID0717H026	6.6250	4.5Y	8/19/2017	1570	4.30	0.500000	2.7000	11:28:13 AM	2.7000	2.8901	2.6854	2.4564
FXTN 10-44	PIBD1017H447	7.7500	4.5Y	8/23/2017	1574	4.31					2.8902	2.6857	2.4543
FXTN 07-50	PIBD0717J502	5.3750	4.5Y	10/28/2017	1640	4.49	4.000000	2.3300	11:18:23 AM	2.3300	2.8916	2.6916	2.4196
FXTN 05-71	PIBD0517K719	4.1250	5Y	11/8/2017	1651	4.52					2.8919	2.6926	2.4138
FXTN 10-45 *	PIBD1018A451	5.8750	5Y	1/31/2018	1735	4.75	115.000000	2.4900	3:49:11 PM	2.3695	2.8937	2.7000	2.3695
FXTN 07-51	PIBD0718H511	5.0000	5.5Y	8/18/2018	1934	5.30	100.000000	2.7000	2:57:28 PM	2.7000	2.9924	2.7532	2.4674
FXTN 10-47	PIBD1018K478	8.8750	6Y	11/20/2018	2028	5.55					3.0390	2.7783	2.5136
FXTN 10-48	PIBD1019B485	7.8750	6Y	2/19/2019	2119	5.80					3.0841	2.8027	2.5583
FXTN 07-53	PIBD0719D531	5.0000	6Y	4/26/2019	2185	5.98					3.1168	2.8203	2.5908
FXTN 07-54	PIBD0719G547	4.7500	6.5Y	7/19/2019	2269	6.21	2.449200	2.3750	10:36:29 AM	2.3750	3.1585	2.8428	2.6321
FXTN 07-55	PIBD0719H555	4.7500	6.5Y	8/30/2019	2311	6.33	150.000000	2.9500	12:03:04 PM	2.9500	3.1793	2.8540	2.6527
FXTN 07-56	PIBD0719K560	3.8750	7Y	11/22/2019	2395	6.56	559.445000	2.6750	3:28:54 PM	2.7373	3.2210	2.8765	2.6940
FXTN 10-50 *	PIBD1020B508	7.7500	7Y	2/18/2020	2483	6.80					3.2646	2.9000	2.7373

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RTB 10-01	PIID1020H015	7.2500	7.5Y	8/19/2020	2666	7.30					3.3007	2.8844	2.7531
FXTN 10-51	PIBD1020I510	6.1250	7.5Y	9/16/2020	2694	7.38	9.678000	2.8000	11:47:51 AM	2.8000	3.3062	2.8820	2.7556
FXTN 10-52	PIBD1020L525	5.8750	8Y	12/16/2020	2785	7.62	1.900000	2.6500	2:01:01 PM	2.6500	3.3242	2.8742	2.7634
RTB 10-02	PIID1021C027	7.3750	8Y	3/3/2021	2862	7.84	4.875000	2.6500	2:01:45 PM	2.7528	3.3394	2.8676	2.7701
FXTN 10-53	PIBD1021D531	6.5000	8Y	4/28/2021	2918	7.99					3.3505	2.8628	2.7749
RTB 10-03	PIID1021J039	5.7500	8.5Y	10/20/2021	3093	8.47	0.252000	2.7500	10:00:36 AM	2.7500	3.3850	2.8479	2.7901
FXTN 10-55	PIBD1021K551	5.7500	9Y	11/24/2021	3128	8.56					3.3919	2.8449	2.7931
FXTN 10-54	PIBD1022G545	6.3750	9Y	1/19/2022	3184	8.72					3.4029	2.8401	2.7980
FXTN 20-02	PIBD2022C021	15.0000	9Y	3/14/2022	3238	8.87					3.4136	2.8355	2.8026
FXTN 10-56	PIBD1022H562	4.8750	9.5Y	8/2/2022	3379	9.25					3.4414	2.8235	2.8148
FXTN 10-57	PIBD1022I570	4.7500	9.5Y	9/13/2022	3421	9.37					3.4497	2.8199	2.8185
FXTN 20-03	PIBD2022J033	12.7500	9.5Y	10/17/2022	3455	9.46					3.4564	2.8170	2.8214
FXTN 10-58	PIBD1022L585	4.0000	10Y	12/6/2022	3505	9.60	502.185000	2.8500	2:42:49 PM	2.8323	3.4663	2.8127	2.8257
FXTN 20-04 *	PIBD2023B048	13.0000	10Y	2/20/2023	3581	9.80					3.4813	2.8062	2.8323
FXTN 20-05	PIBD2023E054	11.8750	10.5Y	5/29/2023	3679	10.07	12.400000	3.4250	11:53:39 AM	3.4250	3.4873	2.8247	2.8474
FXTN 20-06	PIBD2023J068	11.3750	10.5Y	10/23/2023	3826	10.48					3.4963	2.8524	2.8700
FXTN 20-07	PIBD2024F075	12.3750	12Y	6/3/2024	4050	11.09					3.5100	2.8946	2.9044
FXTN 20-08	PIBD2024H086	12.8750	12Y	8/5/2024	4113	11.26					3.5139	2.9064	2.9141
FXTN 20-09	PIBD2024K091	13.7500	12Y	11/11/2024	4211	11.53					3.5199	2.9249	2.9292
FXTN 20-10	PIBD2025D103	12.1250	12Y	4/14/2025	4365	11.95					3.5293	2.9539	2.9529
FXTN 20-11	PIBD2025J116	12.1250	13Y	10/20/2025	4554	12.47	24.900000	3.5750	11:53:37 AM	3.5750	3.5409	2.9895	2.9819
FXTN 25-01	PIBD2525K015	18.2500	13Y	11/29/2025	4594	12.58					3.5433	2.9971	2.9881
FXTN 20-12	PIBD2026A122	10.2500	13Y	1/19/2026	4645	12.72					3.5464	3.0067	2.9959
RTB 15-01	PIID1526J019	6.2500	14Y	10/20/2026	4919	13.47	195.500000	4.1249	3:34:53 PM	3.5087	3.5632	3.0583	3.0381
FXTN 20-13	PIBD2026L139	8.0000	14Y	12/7/2026	4967	13.60	24.300000	3.6250	11:53:32 AM	3.6250	3.5661	3.0674	3.0454
RTB 15-02	PIID1527C023	5.3750	14Y	3/1/2027	5051	13.83	200.840000	3.5500	3:51:40 PM	3.5025	3.5713	3.0832	3.0583
FXTN 20-14	PIBD2027I140	8.6250	15Y	9/6/2027	5240	14.35					3.5829	3.1188	3.0874
FXTN 20-15	PIBD2028L151	9.5000	16Y	12/4/2028	5695	15.59					3.6107	3.2045	3.1574
FXTN 20-16	PIBD2030E166	8.7500	18Y	5/27/2030	6234	17.07					3.6437	3.3061	3.2403
FXTN 25-02	PIBD2530G029	12.5000	18Y	7/28/2030	6296	17.24					3.6475	3.3178	3.2498
FXTN 25-03	PIBD2531A032	11.2500	18Y	1/26/2031	6478	17.74					3.6586	3.3521	3.2778
FXTN 20-17	PIBD2031G171	8.0000	19Y	7/19/2031	6652	18.21	3,931.020000	3.7300	4:10:17 PM	3.7653	3.6693	3.3849	3.3045
FXTN 25-04	PIBD2531J042	9.3750	19Y	10/5/2031	6730	18.43					3.6741	3.3996	3.3165
FXTN 20-18	PIBD2032B183	5.8750	19Y	2/2/2032	6850	18.75					3.6814	3.4222	3.3350
RTB 20-01	PIID2032C014	5.8750	19Y	3/1/2032	6878	18.83	5,990.129000	3.7825	4:10:44 PM	3.8184	3.6831	3.4275	3.3393
FXTN 20-19	PIBD2032I195	5.7500	19Y	9/27/2032	7088	19.41	2.500000	3.9850	3:09:29 PM	3.9850	3.6960	3.4670	3.3716
FXTN 25-05	PIBD2532K057	8.5000	20Y	11/29/2032	7151	19.58					3.6998	3.4789	3.3813
FXTN 20-20 *	PIBD2033C206	3.6250	20Y	3/21/2033	7263	19.89	221.824000	3.3000	3:34:23 PM	3.3985	3.7067	3.5000	3.3985
FXTN 25-06	PIBD2534K062	9.2500	25Y	11/5/2034	7857	21.51					3.8726	3.6581	3.5887
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	8186	22.41	31.000000	4.0500	3:20:36 PM	4.0500	3.9645	3.7457	3.6940
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	8263	22.62	153.000000	3.9600	3:50:45 PM	3.9359	3.9860	3.7662	3.7186
FXTN 25-09	PIBD2536I097	7.6250	25Y	9/29/2036	8551	23.41					4.0665	3.8428	3.8108
FXTN 25-10	PIBD2537H103	5.7500	25Y	8/16/2037	8872	24.29	3.113000	3.7750	11:29:49 AM	3.7750	4.1561	3.9282	3.9136
RTB 25-01 *	PIID2537J015	6.1250	25Y	10/24/2037	8941	24.48	5,133.964000	3.9100	4:09:57 PM	3.9351	4.1754	3.9466	3.9357