

Interpolated Bonds  
May 17, 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 07-44	PIBD0713F446	9.6250	1M	6/29/2013	40	0.11					0.6602	0.5250	0.5013
RTB 05-07	PIID0513G075	9.0000	2M	7/31/2013	72	0.20	485.780000	0.7500	2:47:39 PM	0.7500	0.6626	0.5250	0.5154
FXTN 10-33	PIBD1013J337	11.0000	5M	10/9/2013	142	0.39					0.6704	0.5250	0.5250
FXTN 07-45	PIBD0713K457	7.1250	5M	11/2/2013	166	0.45					0.6735	0.5250	0.5250
FXTN 05-67	PIBD0514A673	6.2500	8M	1/27/2014	252	0.69	16.000000	0.8000	8:47:27 AM	0.8000	0.7566	0.6102	0.5994
FXTN 10-34	PIBD1014C341	12.3750	10M	3/25/2014	309	0.85					0.8312	0.6899	0.6689
FXTN 10-35	PIBD1014G356	12.7500	1.5Y	7/15/2014	421	1.15					1.1177	0.9685	0.9405
RTB 05-08	PIID0514I080	6.2500	1.5Y	9/24/2014	492	1.35	0.300000	1.8750	11:26:05 AM	1.8750	1.3545	1.1934	1.1661
FXTN 07-46	PIBD0714J466	6.5000	1.5Y	10/4/2014	502	1.37					1.3878	1.2251	1.1979
SPTB 10-03	SPTB1014J037	12.2500	1.5Y	10/14/2014	512	1.40					1.4212	1.2567	1.2296
FXTN 10-36	PIBD1015B367	12.3750	2Y	2/24/2015	645	1.77					1.8648	1.6780	1.6522
FXTN 05-68 *	PIBD0515E685	6.3750	2Y	5/13/2015	723	1.98					2.1250	1.9250	1.9000
FXTN 07-47	PIBD0715E477	8.3750	2.5Y	5/22/2015	732	2.00					2.1291	1.9248	1.9005
FXTN 04-20	PIBD0415G203	4.8750	2.5Y	7/21/2015	792	2.17					2.1562	1.9235	1.9041
RTB 05-09	PIID0515H097	5.8750	2.5Y	8/19/2015	821	2.25					2.1693	1.9228	1.9058
FXTN 10-37	PIBD1015H370	11.8750	2.5Y	8/25/2015	827	2.26					2.1720	1.9227	1.9061
FXTN 05-69	PIBD0515K697	4.6250	3Y	11/25/2015	919	2.52					2.2136	1.9207	1.9115
FXTN 10-38	PIBD1015L384	10.1250	3Y	12/15/2015	939	2.57					2.2227	1.9202	1.9127
FXTN 10-39	PIBD1016A393	9.2500	3Y	1/12/2016	967	2.65					2.2354	1.9196	1.9144
FXTN 07-48	PIBD0716A488	7.0000	3Y	1/27/2016	982	2.69	52.100000	2.0000	3:25:56 PM	1.9165	2.2421	1.9193	1.9152
RTB 05-10	PIID0516C107	6.0000	3Y	3/3/2016	1018	2.79	0.900000	2.2000	11:01:57 AM	2.2278	2.2584	1.9185	1.9174
FXTN 10-40	PIBD1016C407	7.5000	3Y	3/30/2016	1045	2.86					2.2706	1.9179	1.9190
FXTN 03-20	PIBD0316D206	1.6250	3Y	4/25/2016	1071	2.93	0.200000	1.6000	10:03:16 AM	1.6000	2.2824	1.9173	1.9205
FXTN 10-41 *	PIBD1016D416	7.0000	3Y	4/27/2016	1073	2.94					2.2833	1.9173	1.9206
FXTN 10-42	PIBD1016I420	9.1250	3.5Y	9/4/2016	1203	3.29	70.000000	2.1000	2:33:25 PM	2.0950	2.4193	2.1248	2.1197
RTB 07-01	PIID0716I018	7.0000	3.5Y	9/24/2016	1223	3.35					2.4403	2.1567	2.1503
FXTN 10-43	PIBD1016K436	6.2500	3.5Y	11/16/2016	1276	3.49					2.4957	2.2413	2.2315
FXTN 07-49	PIBD0717C493	7.0000	4Y	3/31/2017	1411	3.86	1.700000	2.6000	3:27:21 PM	2.6000	2.6370	2.4567	2.4382
FXTN 20-01 *	PIBD2017D011	14.3750	4Y	4/24/2017	1435	3.93					2.6621	2.4950	2.4750
FXTN 05-70	PIBD0517G705	4.6250	4.5Y	7/5/2017	1507	4.13					2.6740	2.4707	2.4559
RTB 07-02	PIID0717H026	6.6250	4.5Y	8/19/2017	1552	4.25					2.6815	2.4556	2.4439
FXTN 10-44	PIBD1017H447	7.7500	4.5Y	8/23/2017	1556	4.26					2.6821	2.4542	2.4428
FXTN 07-50	PIBD0717J502	5.3750	4.5Y	10/28/2017	1622	4.44					2.6931	2.4320	2.4253
FXTN 05-71	PIBD0517K719	4.1250	4.5Y	11/8/2017	1633	4.47					2.6949	2.4283	2.4223
FXTN 10-45 *	PIBD1018A451	5.8750	5Y	1/31/2018	1717	4.70	50.000000	2.4000	11:06:59 AM	2.4000	2.7088	2.4000	2.4000
FXTN 07-51	PIBD0718H511	5.0000	5.5Y	8/18/2018	1916	5.25	2,935.000000	2.4200	4:14:33 PM	2.4295	2.7520	2.4798	2.4532
FXTN 10-47	PIBD1018K478	8.8750	6Y	11/20/2018	2010	5.50					2.7724	2.5175	2.4783
FXTN 10-48	PIBD1019B485	7.8750	6Y	2/19/2019	2101	5.75					2.7922	2.5540	2.5027
FXTN 07-53	PIBD0719D531	5.0000	6Y	4/26/2019	2167	5.93					2.8065	2.5805	2.5203
FXTN 07-54	PIBD0719G547	4.7500	6.5Y	7/19/2019	2251	6.16					2.8247	2.6142	2.5428
FXTN 07-55	PIBD0719H555	4.7500	6.5Y	8/30/2019	2293	6.28					2.8339	2.6310	2.5540
FXTN 07-56	PIBD0719K560	3.8750	7Y	11/22/2019	2377	6.51	1,002.000000	2.5750	3:45:34 PM	2.6000	2.8521	2.6647	2.5765
FXTN 10-50 *	PIBD1020B508	7.7500	7Y	2/18/2020	2465	6.75					2.8712	2.7000	2.6000
RTB 10-01	PIID1020H015	7.2500	7.5Y	8/19/2020	2648	7.25					2.8996	2.7250	2.6375

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FXTN 10-51	PIBD1020I510	6.1250	7.5Y	9/16/2020	2676	7.33					2.9040	2.7288	2.6432
FXTN 10-52	PIBD1020L525	5.8750	8Y	12/16/2020	2767	7.58					2.9181	2.7413	2.6619
RTB 10-02	PIID1021C027	7.3750	8Y	3/3/2021	2844	7.79	85.293000	2.7500	3:30:07 PM	2.7416	2.9301	2.7518	2.6777
FXTN 10-53	PIBD1021D531	6.5000	8Y	4/28/2021	2900	7.94	6.000000	2.8250	11:48:57 AM	2.8250	2.9387	2.7594	2.6891
RTB 10-03	PIID1021J039	5.7500	8.5Y	10/20/2021	3075	8.42	14.190000	2.9740	10:33:59 AM	2.8517	2.9659	2.7833	2.7250
FXTN 10-55	PIBD1021K551	5.7500	9Y	11/24/2021	3110	8.51	9.100000	3.2500	3:45:48 PM	3.2500	2.9714	2.7881	2.7322
FXTN 10-54	PIBD1022G545	6.3750	9Y	1/19/2022	3166	8.67	220.000000	2.7900	3:24:19 PM	2.7832	2.9801	2.7958	2.7436
FXTN 20-02	PIBD2022C021	15.0000	9Y	3/14/2022	3220	8.82					2.9884	2.8031	2.7547
FXTN 10-56	PIBD1022H562	4.8750	9.5Y	8/2/2022	3361	9.20					3.0103	2.8224	2.7836
FXTN 10-57	PIBD1022I570	4.7500	9.5Y	9/13/2022	3403	9.32					3.0169	2.8281	2.7922
FXTN 20-03	PIBD2022J033	12.7500	9.5Y	10/17/2022	3437	9.41					3.0221	2.8328	2.7992
FXTN 10-58	PIBD1022L585	4.0000	10Y	12/6/2022	3487	9.55	30.000000	2.8000	9:35:56 AM	2.8000	3.0299	2.8396	2.8094
FXTN 20-04 *	PIBD2023B048	13.0000	10Y	2/20/2023	3563	9.75					3.0417	2.8500	2.8250
FXTN 20-05	PIBD2023E054	11.8750	10.5Y	5/29/2023	3661	10.02					3.0556	2.8645	2.8389
FXTN 20-06	PIBD2023J068	11.3750	10.5Y	10/23/2023	3808	10.43					3.0766	2.8862	2.8598
FXTN 20-07	PIBD2024F075	12.3750	12Y	6/3/2024	4032	11.04					3.1085	2.9192	2.8917
FXTN 20-08	PIBD2024H086	12.8750	12Y	8/5/2024	4095	11.21					3.1174	2.9285	2.9007
FXTN 20-09	PIBD2024K091	13.7500	12Y	11/11/2024	4193	11.48					3.1314	2.9430	2.9146
FXTN 20-10	PIBD2025D103	12.1250	12Y	4/14/2025	4347	11.90					3.1533	2.9657	2.9365
FXTN 20-11	PIBD2025J116	12.1250	13Y	10/20/2025	4536	12.42					3.1802	2.9936	2.9634
FXTN 25-01	PIBD2525K015	18.2500	13Y	11/29/2025	4576	12.53					3.1859	2.9995	2.9691
FXTN 20-12	PIBD2026A122	10.2500	13Y	1/19/2026	4627	12.67					3.1932	3.0070	2.9763
RTB 15-01	PIID1526J019	6.2500	14Y	10/20/2026	4901	13.42	5.800000	3.5000	11:05:28 AM	3.5983	3.2322	3.0475	3.0153
FXTN 20-13	PIBD2026L139	8.0000	14Y	12/7/2026	4949	13.55					3.2390	3.0545	3.0221
RTB 15-02	PIID1527C023	5.3750	14Y	3/1/2027	5033	13.78	6.150000	3.6250	3:45:55 PM	3.6244	3.2509	3.0669	3.0341
FXTN 20-14	PIBD2027I140	8.6250	15Y	9/6/2027	5222	14.30					3.2778	3.0948	3.0610
FXTN 20-15	PIBD2028L151	9.5000	16Y	12/4/2028	5677	15.54					3.3426	3.1620	3.1257
FXTN 20-16	PIBD2030E166	8.7500	18Y	5/27/2030	6216	17.02					3.4193	3.2415	3.2023
FXTN 25-02	PIBD2530G029	12.5000	18Y	7/28/2030	6278	17.19					3.4282	3.2507	3.2112
FXTN 25-03	PIBD2531A032	11.2500	18Y	1/26/2031	6460	17.69	10.000000	3.6500	11:11:45 AM	3.6500	3.4541	3.2775	3.2370
FXTN 20-17	PIBD2031G171	8.0000	19Y	7/19/2031	6634	18.16	4,860.000000	3.7050	3:38:33 PM	3.7005	3.4788	3.3032	3.2618
FXTN 25-04	PIBD2531J042	9.3750	19Y	10/5/2031	6712	18.38					3.4899	3.3147	3.2729
FXTN 20-18	PIBD2032B183	5.8750	19Y	2/2/2032	6832	18.70	11.615000	4.0750	2:56:22 PM	3.9672	3.5070	3.3324	3.2900
RTB 20-01	PIID2032C014	5.8750	19Y	3/1/2032	6860	18.78	1,582.599000	3.7350	4:10:59 PM	3.7381	3.5110	3.3366	3.2939
FXTN 20-19	PIBD2032I195	5.7500	19Y	9/27/2032	7070	19.36					3.5409	3.3676	3.3238
FXTN 25-05	PIBD2532K057	8.5000	20Y	11/29/2032	7133	19.53					3.5499	3.3769	3.3328
FXTN 20-20 *	PIBD2033C206	3.6250	20Y	3/21/2033	7245	19.84	268.638000	3.4000	3:56:33 PM	3.3487	3.5658	3.3934	3.3487
FXTN 25-06	PIBD2534K062	9.2500	25Y	11/5/2034	7839	21.46					3.7332	3.5759	3.5515
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	8168	22.36					3.8260	3.6770	3.6638
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	8245	22.57	200.000000	3.9300	4:03:20 PM	3.9456	3.8477	3.7007	3.6901
FXTN 25-09	PIBD2536I097	7.6250	25Y	9/29/2036	8533	23.36					3.9289	3.7892	3.7884
FXTN 25-10	PIBD2537H103	5.7500	25Y	8/16/2037	8854	24.24	15.500000	4.0000	2:36:48 PM	4.0353	4.0194	3.8878	3.8979
RTB 25-01 *	PIID2537J015	6.1250	25Y	10/24/2037	8923	24.43	746.744000	3.9125	3:52:52 PM	3.9127	4.0388	3.9090	3.9215