

Interpolated Bonds  
June 10, 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	18	0.05					2.9802	2.5893	2.5893
RTB 05-07	PIID0513G075	9.0000	2M	7/31/2013	50	0.14					2.2159	1.3438	1.3438
FXTN 10-33	PIBD1013J337	11.0000	4M	10/9/2013	120	0.33					2.2159	2.0000	2.0000
FXTN 07-45	PIBD0713K457	7.1250	5M	11/2/2013	144	0.39					2.2159	2.0000	2.0000
FXTN 05-67	PIBD0514A673	6.2500	8M	1/27/2014	230	0.63	941.920000	2.0000	3:38:39 PM	1.9996	2.2159	2.0000	2.0000
FXTN 10-34	PIBD1014C341	12.3750	10M	3/25/2014	287	0.79					2.2159	2.0000	2.0000
FXTN 10-35	PIBD1014G356	12.7500	1.5Y	7/15/2014	399	1.09					2.2691	2.0437	2.0437
RTB 05-08	PIID0514I080	6.2500	1.5Y	9/24/2014	470	1.29					2.3612	2.1193	2.1193
FXTN 07-46	PIBD0714J466	6.5000	1.5Y	10/4/2014	480	1.31					2.3742	2.1300	2.1300
SPTB 10-03	SPTB1014J037	12.2500	1.5Y	10/14/2014	490	1.34					2.3872	2.1406	2.1406
FXTN 10-36	PIBD1015B367	12.3750	2Y	2/24/2015	623	1.71					2.5598	2.2823	2.2823
FXTN 05-68	PIBD0515E685	6.3750	2Y	5/13/2015	701	1.92					2.6610	2.3654	2.3654
FXTN 07-47 *	PIBD0715E477	8.3750	2Y	5/22/2015	710	1.94					2.6727	2.3750	2.3750
FXTN 04-20	PIBD0415G203	4.8750	2.5Y	7/21/2015	770	2.11					2.6731	2.3750	2.3530
RTB 05-09	PIID0515H097	5.8750	2.5Y	8/19/2015	799	2.19	1.500000	2.1500	11:11:02 AM	2.1500	2.6733	2.3750	2.3424
FXTN 10-37	PIBD1015H370	11.8750	2.5Y	8/25/2015	805	2.20					2.6733	2.3750	2.3402
FXTN 05-69	PIBD0515K697	4.6250	2.5Y	11/25/2015	897	2.46					2.6740	2.3750	2.3065
FXTN 10-38	PIBD1015L384	10.1250	3Y	12/15/2015	917	2.51					2.6741	2.3750	2.2991
FXTN 10-39	PIBD1016A393	9.2500	3Y	1/12/2016	945	2.59					2.6743	2.3750	2.2889
FXTN 07-48	PIBD0716A488	7.0000	3Y	1/27/2016	960	2.63					2.6744	2.3750	2.2834
RTB 05-10	PIID0516C107	6.0000	3Y	3/3/2016	996	2.73	8.000000	2.0500	3:05:00 PM	2.3982	2.6746	2.3750	2.2702
FXTN 10-40	PIBD1016C407	7.5000	3Y	3/30/2016	1023	2.80					2.6748	2.3750	2.2603
FXTN 03-20	PIBD0316D206	1.6250	3Y	4/25/2016	1049	2.87					2.6750	2.3750	2.2507
FXTN 10-41 *	PIBD1016D416	7.0000	3Y	4/27/2016	1051	2.88					2.6750	2.3750	2.2500
FXTN 10-42	PIBD1016I420	9.1250	3.5Y	9/4/2016	1181	3.23	90.000000	2.3100	3:49:43 PM	2.3244	2.6766	2.3750	2.2949
RTB 07-01	PIID0716I018	7.0000	3.5Y	9/24/2016	1201	3.29					2.6769	2.3750	2.3018
FXTN 10-43	PIBD1016K436	6.2500	3.5Y	11/16/2016	1254	3.43					2.6775	2.3750	2.3201
FXTN 07-49	PIBD0717C493	7.0000	4Y	3/31/2017	1389	3.80					2.6792	2.3750	2.3667
FXTN 20-01 *	PIBD2017D011	14.3750	4Y	4/24/2017	1413	3.87					2.6795	2.3750	2.3750
FXTN 05-70	PIBD0517G705	4.6250	4.5Y	7/5/2017	1485	4.07					2.6874	2.3841	2.3750
RTB 07-02	PIID0717H026	6.6250	4.5Y	8/19/2017	1530	4.19					2.6923	2.3898	2.3750
FXTN 10-44	PIBD1017H447	7.7500	4.5Y	8/23/2017	1534	4.20	50.000000	2.3500	2:31:17 PM	2.3500	2.6928	2.3904	2.3750
FXTN 07-50	PIBD0717J502	5.3750	4.5Y	10/28/2017	1600	4.38					2.7000	2.3987	2.3750
FXTN 05-71	PIBD0517K719	4.1250	4.5Y	11/8/2017	1611	4.41					2.7012	2.4001	2.3750
FXTN 10-45	PIBD1018A451	5.8750	5Y	1/31/2018	1695	4.64					2.7104	2.4108	2.3750
FXTN 05-72 *	PIBD0518E723	2.1250	5Y	5/23/2018	1807	4.95	4.900000	2.0751	3:12:37 PM	2.0725	2.7227	2.4250	2.3750
FXTN 07-51	PIBD0718H511	5.0000	5.5Y	8/18/2018	1894	5.19	15.120000	2.3500	2:25:46 PM	2.6763	2.8197	2.5208	2.4605
FXTN 10-47	PIBD1018K478	8.8750	5.5Y	11/20/2018	1988	5.44					2.9245	2.6242	2.5529
FXTN 10-48	PIBD1019B485	7.8750	6Y	2/19/2019	2079	5.69					3.0260	2.7244	2.6423
FXTN 07-53	PIBD0719D531	5.0000	6Y	4/26/2019	2145	5.87					3.0995	2.7970	2.7072
FXTN 07-54	PIBD0719G547	4.7500	6.5Y	7/19/2019	2229	6.10					3.1932	2.8895	2.7897
FXTN 07-55	PIBD0719H555	4.7500	6.5Y	8/30/2019	2271	6.22					3.2400	2.9357	2.8310
FXTN 07-56	PIBD0719K560	3.8750	6.5Y	11/22/2019	2355	6.45	600.000000	2.7100	11:31:52 AM	2.7300	3.3337	3.0281	2.9135
FXTN 10-50 *	PIBD1020B508	7.7500	7Y	2/18/2020	2443	6.69					3.4318	3.1250	3.0000

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RTB 10-01	PIID1020H015	7.2500	7.5Y	8/19/2020	2626	7.19					3.4530	3.1480	3.0421
FXTN 10-51	PIBD1020I510	6.1250	7.5Y	9/16/2020	2654	7.27					3.4563	3.1515	3.0485
FXTN 10-52	PIBD1020L525	5.8750	8Y	12/16/2020	2745	7.52					3.4668	3.1629	3.0694
RTB 10-02	PIID1021C027	7.3750	8Y	3/3/2021	2822	7.73	69.344039	3.0250	3:57:32 PM	3.0211	3.4758	3.1725	3.0871
FXTN 10-53	PIBD1021D531	6.5000	8Y	4/28/2021	2878	7.88	3,000.000000	3.0500	3:53:18 PM	3.0500	3.4822	3.1796	3.1000
RTB 10-03	PIID1021J039	5.7500	8.5Y	10/20/2021	3053	8.36					3.5025	3.2015	3.1403
FXTN 10-55	PIBD1021K551	5.7500	8.5Y	11/24/2021	3088	8.45	5.000000	3.4250	2:45:21 PM	3.4250	3.5066	3.2059	3.1483
FXTN 10-54	PIBD1022G545	6.3750	9Y	1/19/2022	3144	8.61					3.5131	3.2129	3.1612
FXTN 20-02	PIBD2022C021	15.0000	9Y	3/14/2022	3198	8.76					3.5194	3.2197	3.1736
FXTN 10-56	PIBD1022H562	4.8750	9.5Y	8/2/2022	3339	9.14					3.5357	3.2374	3.2060
FXTN 10-57	PIBD1022I570	4.7500	9.5Y	9/13/2022	3381	9.26					3.5406	3.2426	3.2157
FXTN 20-03	PIBD2022J033	12.7500	9.5Y	10/17/2022	3415	9.35					3.5445	3.2469	3.2235
FXTN 10-58	PIBD1022L585	4.0000	9.5Y	12/6/2022	3465	9.49					3.5503	3.2532	3.2350
FXTN 20-04	PIBD2023B048	13.0000	10Y	2/20/2023	3541	9.69					3.5591	3.2627	3.2525
FXTN 20-05 *	PIBD2023E054	11.8750	10Y	5/29/2023	3639	9.96					3.5705	3.2750	3.2750
FXTN 20-06	PIBD2023J068	11.3750	10.5Y	10/23/2023	3786	10.37					3.5800	3.2842	3.2802
FXTN 20-07	PIBD2024F075	12.3750	11Y	6/3/2024	4010	10.98					3.5945	3.2983	3.2881
FXTN 20-08	PIBD2024H086	12.8750	12Y	8/5/2024	4073	11.15					3.5986	3.3022	3.2903
FXTN 20-09	PIBD2024K091	13.7500	12Y	11/11/2024	4171	11.42					3.6049	3.3084	3.2938
FXTN 20-10	PIBD2025D103	12.1250	12Y	4/14/2025	4325	11.84					3.6149	3.3181	3.2992
FXTN 20-11	PIBD2025J116	12.1250	13Y	10/20/2025	4514	12.36					3.6271	3.3299	3.3059
FXTN 25-01	PIBD2525K015	18.2500	13Y	11/29/2025	4554	12.47					3.6297	3.3324	3.3073
FXTN 20-12	PIBD2026A122	10.2500	13Y	1/19/2026	4605	12.61					3.6330	3.3356	3.3091
RTB 15-01	PIID1526J019	6.2500	14Y	10/20/2026	4879	13.36	2,018.285000	3.9500	3:06:42 PM	3.7427	3.6507	3.3528	3.3188
FXTN 20-13	PIBD2026L139	8.0000	14Y	12/7/2026	4927	13.49					3.6538	3.3559	3.3205
RTB 15-02	PIID1527C023	5.3750	14Y	3/1/2027	5011	13.72	2,002.500000	4.3000	2:58:18 PM	3.7906	3.6592	3.3611	3.3234
FXTN 20-14	PIBD2027I140	8.6250	15Y	9/6/2027	5200	14.24					3.6715	3.3730	3.3301
FXTN 20-15	PIBD2028L151	9.5000	16Y	12/4/2028	5655	15.48					3.7009	3.4016	3.3462
FXTN 20-16	PIBD2030E166	8.7500	17Y	5/27/2030	6194	16.96					3.7357	3.4354	3.3652
FXTN 25-02	PIBD2530G029	12.5000	18Y	7/28/2030	6256	17.13					3.7398	3.4393	3.3674
FXTN 25-03	PIBD2531A032	11.2500	18Y	1/26/2031	6438	17.63					3.7515	3.4507	3.3738
FXTN 20-17	PIBD2031G171	8.0000	19Y	7/19/2031	6612	18.10	2,069.000000	4.5000	3:51:21 PM	4.2538	3.7628	3.4616	3.3799
FXTN 25-04	PIBD2531J042	9.3750	19Y	10/5/2031	6690	18.32					3.7678	3.4665	3.3827
FXTN 20-18	PIBD2032B183	5.8750	19Y	2/2/2032	6810	18.64					3.7756	3.4741	3.3869
RTB 20-01	PIID2032C014	5.8750	19Y	3/1/2032	6838	18.72	55.647000	4.7500	3:07:22 PM	4.6865	3.7774	3.4758	3.3879
FXTN 20-19	PIBD2032I195	5.7500	19Y	9/27/2032	7048	19.30					3.7910	3.4890	3.3953
FXTN 25-05	PIBD2532K057	8.5000	19Y	11/29/2032	7111	19.47					3.7951	3.4930	3.3975
FXTN 20-20 *	PIBD2033C206	3.6250	20Y	3/21/2033	7223	19.78	117.465000	3.4000	3:49:29 PM	3.4015	3.8023	3.5000	3.4015
FXTN 25-06	PIBD2534K062	9.2500	25Y	11/5/2034	7817	21.40					4.2536	3.9415	3.8791
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	8146	22.30					4.5036	4.1860	4.1436
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	8223	22.51	0.521000	5.3750	12:06:02 PM	5.3750	4.5621	4.2433	4.2056
FXTN 25-09	PIBD2536I097	7.6250	25Y	9/29/2036	8511	23.30					4.7809	4.4573	4.4371
FXTN 25-10	PIBD2537H103	5.7500	25Y	8/16/2037	8832	24.18	31.500000	5.0000	4:02:42 PM	5.0790	5.0248	4.6959	4.6952
RTB 25-01 *	PIID2537J015	6.1250	25Y	10/24/2037	8901	24.37	533.678000	4.7999	3:33:30 PM	4.7307	5.0772	4.7472	4.7507