

Interpolated Bonds
June 18, 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	10	0.03					3.1547	3.1029	3.1029
RTB 05-07	PIID0513G075	9.0000	1M	7/31/2013	42	0.11					2.1926	2.0000	2.0000
FXTN 10-33	PIBD1013J337	11.0000	4M	10/9/2013	112	0.31					2.1886	2.0000	2.0000
FXTN 07-45	PIBD0713K457	7.1250	5M	11/2/2013	136	0.37					2.2068	2.0000	2.0000
FXTN 05-67	PIBD0514A673	6.2500	8M	1/27/2014	222	0.61					2.2608	2.0336	2.0336
FXTN 10-34	PIBD1014C341	12.3750	9M	3/25/2014	279	0.76					2.2904	2.0743	2.0743
FXTN 10-35	PIBD1014G356	12.7500	1.5Y	7/15/2014	391	1.07					2.3622	2.1687	2.1687
RTB 05-08	PIID0514I080	6.2500	1.5Y	9/24/2014	462	1.26					2.4228	2.2443	2.2443
FXTN 07-46	PIBD0714J466	6.5000	1.5Y	10/4/2014	472	1.29					2.4313	2.2550	2.2550
SPTB 10-03	SPTB1014J037	12.2500	1.5Y	10/14/2014	482	1.32					2.4398	2.2656	2.2656
FXTN 10-36	PIBD1015B367	12.3750	2Y	2/24/2015	615	1.68					2.5532	2.4073	2.4073
FXTN 05-68	PIBD0515E685	6.3750	2Y	5/13/2015	693	1.90					2.6196	2.4904	2.4904
FXTN 07-47 *	PIBD0715E477	8.3750	2Y	5/22/2015	702	1.92					2.6273	2.5000	2.5000
FXTN 04-20	PIBD0415G203	4.8750	2.5Y	7/21/2015	762	2.09					2.6665	2.5220	2.5220
RTB 05-09	PIID0515H097	5.8750	2.5Y	8/19/2015	791	2.17	0.500000	3.5000	11:23:38 AM	3.5000	2.6854	2.5326	2.5326
FXTN 10-37	PIBD1015H370	11.8750	2.5Y	8/25/2015	797	2.18					2.6893	2.5348	2.5348
FXTN 05-69	PIBD0515K697	4.6250	2.5Y	11/25/2015	889	2.43					2.7494	2.5685	2.5685
FXTN 10-38	PIBD1015L384	10.1250	2.5Y	12/15/2015	909	2.49					2.7625	2.5759	2.5759
FXTN 10-39	PIBD1016A393	9.2500	3Y	1/12/2016	937	2.57					2.7808	2.5861	2.5861
FXTN 07-48	PIBD0716A488	7.0000	3Y	1/27/2016	952	2.61					2.7906	2.5916	2.5916
RTB 05-10	PIID0516C107	6.0000	3Y	3/3/2016	988	2.70	0.200000	2.8000	2:54:13 PM	2.8000	2.8141	2.6048	2.6048
FXTN 10-40	PIBD1016C407	7.5000	3Y	3/30/2016	1015	2.78					2.8317	2.6147	2.6147
FXTN 03-20	PIBD0316D206	1.6250	3Y	4/25/2016	1041	2.85					2.8487	2.6243	2.6243
FXTN 10-41 *	PIBD1016D416	7.0000	3Y	4/27/2016	1043	2.86					2.8500	2.6250	2.6250
FXTN 10-42	PIBD1016I420	9.1250	3.5Y	9/4/2016	1173	3.21	550.000000	2.5000	12:08:12 PM	2.4645	2.8892	2.6699	2.6699
RTB 07-01	PIID0716I018	7.0000	3.5Y	9/24/2016	1193	3.27					2.8952	2.6768	2.6768
FXTN 10-43	PIBD1016K436	6.2500	3.5Y	11/16/2016	1246	3.41					2.9112	2.6951	2.6951
FXTN 07-49	PIBD0717C493	7.0000	4Y	3/31/2017	1381	3.78					2.9519	2.7417	2.7417
FXTN 20-01 *	PIBD2017D011	14.3750	4Y	4/24/2017	1405	3.85					2.9591	2.7500	2.7500
FXTN 05-70	PIBD0517G705	4.6250	4.5Y	7/5/2017	1477	4.04	66.000000	2.8750	3:40:51 PM	2.8750	2.9624	2.7500	2.7550
RTB 07-02	PIID0717H026	6.6250	4.5Y	8/19/2017	1522	4.17					2.9645	2.7500	2.7580
FXTN 10-44	PIBD1017H447	7.7500	4.5Y	8/23/2017	1526	4.18	20.000000	2.8750	3:41:16 PM	2.8750	2.9647	2.7500	2.7583
FXTN 07-50	PIBD0717J502	5.3750	4.5Y	10/28/2017	1592	4.36	15.600000	2.8750	2:57:57 PM	2.8750	2.9677	2.7500	2.7629
FXTN 05-71	PIBD0517K719	4.1250	4.5Y	11/8/2017	1603	4.39					2.9682	2.7500	2.7636
FXTN 10-45	PIBD1018A451	5.8750	5Y	1/31/2018	1687	4.62	315.900000	2.7950	4:01:10 PM	2.8032	2.9721	2.7500	2.7694
FXTN 05-72 *	PIBD0518E723	2.1250	5Y	5/23/2018	1799	4.93	12.700000	2.1250	3:11:11 PM	2.1287	2.9773	2.7500	2.7771
FXTN 07-51	PIBD0718H511	5.0000	5.5Y	8/18/2018	1886	5.16					3.0354	2.8047	2.8281
FXTN 10-47	PIBD1018K478	8.8750	5.5Y	11/20/2018	1980	5.42					3.0983	2.8638	2.8832
FXTN 10-48	PIBD1019B485	7.8750	6Y	2/19/2019	2071	5.67	20.000000	2.6500	10:12:55 AM	2.6500	3.1591	2.9211	2.9366
FXTN 07-53	PIBD0719D531	5.0000	6Y	4/26/2019	2137	5.85					3.2032	2.9626	2.9753
FXTN 07-54	PIBD0719G547	4.7500	6.5Y	7/19/2019	2221	6.08					3.2593	3.0154	3.0245
FXTN 07-55	PIBD0719H555	4.7500	6.5Y	8/30/2019	2263	6.20					3.2874	3.0418	3.0492
FXTN 07-56	PIBD0719K560	3.8750	6.5Y	11/22/2019	2347	6.43	971.090000	2.9500	2:31:05 PM	2.9546	3.3435	3.0947	3.0984
FXTN 10-50 *	PIBD1020B508	7.7500	7Y	2/18/2020	2435	6.67					3.4023	3.1500	3.1500

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RTB 10-01	PIID1020H015	7.2500	7.5Y	8/19/2020	2618	7.17	5.000000	3.0000	11:43:40 AM	3.0000	3.4312	3.1730	3.1730
FXTN 10-51	PIBD1020I510	6.1250	7.5Y	9/16/2020	2646	7.24					3.4356	3.1765	3.1765
FXTN 10-52	PIBD1020L525	5.8750	7.5Y	12/16/2020	2737	7.49	2.150000	3.6500	11:31:10 AM	3.0444	3.4499	3.1879	3.1879
RTB 10-02	PIID1021C027	7.3750	8Y	3/3/2021	2814	7.70					3.4621	3.1975	3.1975
FXTN 10-53	PIBD1021D531	6.5000	8Y	4/28/2021	2870	7.86					3.4709	3.2046	3.2046
RTB 10-03	PIID1021J039	5.7500	8.5Y	10/20/2021	3045	8.34					3.4985	3.2265	3.2265
FXTN 10-55	PIBD1021K551	5.7500	8.5Y	11/24/2021	3080	8.43					3.5040	3.2309	3.2309
FXTN 10-54	PIBD1022G545	6.3750	9Y	1/19/2022	3136	8.59	100.000000	3.4000	2:58:35 PM	3.4000	3.5128	3.2379	3.2379
FXTN 20-02	PIBD2022C021	15.0000	9Y	3/14/2022	3190	8.73					3.5214	3.2447	3.2447
FXTN 10-56	PIBD1022H562	4.8750	9.5Y	8/2/2022	3331	9.12					3.5436	3.2624	3.2624
FXTN 10-57	PIBD1022I570	4.7500	9.5Y	9/13/2022	3373	9.23					3.5502	3.2676	3.2676
FXTN 20-03	PIBD2022J033	12.7500	9.5Y	10/17/2022	3407	9.33					3.5556	3.2719	3.2719
FXTN 10-58	PIBD1022L585	4.0000	9.5Y	12/6/2022	3457	9.46	400.000000	3.4500	10:50:44 AM	3.4812	3.5635	3.2782	3.2782
FXTN 20-04	PIBD2023B048	13.0000	10Y	2/20/2023	3533	9.67					3.5754	3.2877	3.2877
FXTN 20-05 *	PIBD2023E054	11.8750	10Y	5/29/2023	3631	9.94					3.5909	3.3000	3.3000
FXTN 20-06	PIBD2023J068	11.3750	10.5Y	10/23/2023	3778	10.34					3.6053	3.3144	3.3123
FXTN 20-07	PIBD2024F075	12.3750	11Y	6/3/2024	4002	10.96					3.6271	3.3362	3.3311
FXTN 20-08	PIBD2024H086	12.8750	12Y	8/5/2024	4065	11.13					3.6333	3.3424	3.3363
FXTN 20-09	PIBD2024K091	13.7500	12Y	11/11/2024	4163	11.40					3.6429	3.3520	3.3445
FXTN 20-10	PIBD2025D103	12.1250	12Y	4/14/2025	4317	11.82					3.6579	3.3670	3.3574
FXTN 20-11	PIBD2025J116	12.1250	13Y	10/20/2025	4506	12.34					3.6763	3.3854	3.3732
FXTN 25-01	PIBD2525K015	18.2500	13Y	11/29/2025	4546	12.45					3.6803	3.3894	3.3766
FXTN 20-12	PIBD2026A122	10.2500	13Y	1/19/2026	4597	12.59	200.000000	3.7500	11:13:30 AM	4.0087	3.6852	3.3943	3.3809
RTB 15-01	PIID1526J019	6.2500	14Y	10/20/2026	4871	13.34	46.000000	4.3000	3:06:25 PM	4.2538	3.7120	3.4211	3.4038
FXTN 20-13	PIBD2026L139	8.0000	14Y	12/7/2026	4919	13.47	100.000000	4.0000	11:19:56 AM	4.0000	3.7167	3.4258	3.4078
RTB 15-02	PIID1527C023	5.3750	14Y	3/1/2027	5003	13.70	1.000000	4.2500	3:15:24 PM	4.2500	3.7249	3.4340	3.4148
FXTN 20-14	PIBD2027I140	8.6250	15Y	9/6/2027	5192	14.21					3.7433	3.4524	3.4307
FXTN 20-15	PIBD2028L151	9.5000	16Y	12/4/2028	5647	15.46					3.7878	3.4969	3.4688
FXTN 20-16	PIBD2030E166	8.7500	17Y	5/27/2030	6186	16.94	100.000000	4.7500	11:26:25 AM	4.7500	3.8404	3.5495	3.5139
FXTN 25-02	PIBD2530G029	12.5000	18Y	7/28/2030	6248	17.11					3.8465	3.5556	3.5191
FXTN 25-03	PIBD2531A032	11.2500	18Y	1/26/2031	6430	17.60					3.8642	3.5733	3.5343
FXTN 20-17	PIBD2031G171	8.0000	19Y	7/19/2031	6604	18.08	1,057.229000	4.6500	4:00:22 PM	4.6489	3.8812	3.5903	3.5489
FXTN 25-04	PIBD2531J042	9.3750	19Y	10/5/2031	6682	18.29					3.8888	3.5979	3.5554
FXTN 20-18	PIBD2032B183	5.8750	19Y	2/2/2032	6802	18.62					3.9006	3.6097	3.5654
RTB 20-01	PIID2032C014	5.8750	19Y	3/1/2032	6830	18.70	64.080000	4.9000	3:43:13 PM	4.7405	3.9033	3.6124	3.5678
FXTN 20-19	PIBD2032I195	5.7500	19Y	9/27/2032	7040	19.27					3.9238	3.6329	3.5854
FXTN 25-05	PIBD2532K057	8.5000	19Y	11/29/2032	7103	19.45					3.9300	3.6391	3.5906
FXTN 20-20 *	PIBD2033C206	3.6250	20Y	3/21/2033	7215	19.75	6.124000	3.5250	2:57:17 PM	3.5763	3.9409	3.6500	3.6000
FXTN 25-06	PIBD2534K062	9.2500	25Y	11/5/2034	7809	21.38					4.4606	4.1251	4.0933
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	8138	22.28					4.7485	4.3882	4.3666
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	8215	22.49	0.845000	5.0000	3:59:31 PM	5.0000	4.8159	4.4498	4.4305
FXTN 25-09	PIBD2536I097	7.6250	25Y	9/29/2036	8503	23.28					5.0679	4.6801	4.6697
FXTN 25-10	PIBD2537H103	5.7500	25Y	8/16/2037	8824	24.16	5.000000	4.9500	3:48:05 PM	4.9500	5.3487	4.9368	4.9363
RTB 25-01 *	PIID2537J015	6.1250	25Y	10/24/2037	8893	24.35	930.908000	4.9500	3:21:01 PM	4.9938	5.4091	4.9920	4.9936