

Interpolated Bonds
June 20, 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	8	0.02					3.2434	3.1992	3.1992
RTB 05-07	PIID0513G075	9.0000	1M	7/31/2013	40	0.11					2.3274	2.1250	2.1250
FXTN 10-33	PIBD1013J337	11.0000	4M	10/9/2013	110	0.30					2.3323	2.1250	2.1250
FXTN 07-45	PIBD0713K457	7.1250	5M	11/2/2013	134	0.37					2.3359	2.1250	2.1250
FXTN 05-67	PIBD0514A673	6.2500	8M	1/27/2014	220	0.60	37.002000	2.0000	2:35:30 PM	1.9968	2.3764	2.1586	2.1586
FXTN 10-34	PIBD1014C341	12.3750	9M	3/25/2014	277	0.76					2.4184	2.1993	2.1993
FXTN 10-35	PIBD1014G356	12.7500	1.5Y	7/15/2014	389	1.07					2.5434	2.3199	2.3199
RTB 05-08	PIID0514I080	6.2500	1.5Y	9/24/2014	460	1.26	0.450000	3.0000	10:27:45 AM	3.0000	2.6690	2.4409	2.4409
FXTN 07-46	PIBD0714J466	6.5000	1.5Y	10/4/2014	470	1.29					2.6867	2.4580	2.4580
SPTB 10-03	SPTB1014J037	12.2500	1.5Y	10/14/2014	480	1.31					2.7044	2.4750	2.4750
FXTN 10-36	PIBD1015B367	12.3750	2Y	2/24/2015	613	1.68					2.9398	2.7017	2.7017
FXTN 05-68	PIBD0515E685	6.3750	2Y	5/13/2015	691	1.89					3.0779	2.8347	2.8347
FXTN 07-47 *	PIBD0715E477	8.3750	2Y	5/22/2015	700	1.92	10.000000	2.8000	3:52:51 PM	2.8000	3.0938	2.8500	2.8500
FXTN 04-20	PIBD0415G203	4.8750	2.5Y	7/21/2015	760	2.08					3.1411	2.9028	2.7726
RTB 05-09	PIID0515H097	5.8750	2.5Y	8/19/2015	789	2.16					3.1639	2.9283	2.7352
FXTN 10-37	PIBD1015H370	11.8750	2.5Y	8/25/2015	795	2.18					3.1687	2.9336	2.7274
FXTN 05-69	PIBD0515K697	4.6250	2.5Y	11/25/2015	887	2.43					3.2412	3.0145	2.6087
FXTN 10-38	PIBD1015L384	10.1250	2.5Y	12/15/2015	907	2.48					3.2569	3.0321	2.5829
FXTN 10-39	PIBD1016A393	9.2500	3Y	1/12/2016	935	2.56					3.2790	3.0567	2.5468
FXTN 07-48	PIBD0716A488	7.0000	3Y	1/27/2016	950	2.60	52.300000	3.1250	2:13:21 PM	2.4076	3.2908	3.0699	2.5274
RTB 05-10	PIID0516C107	6.0000	3Y	3/3/2016	986	2.70	0.800000	2.7500	3:59:25 PM	2.5617	3.3192	3.1016	2.4810
FXTN 10-40	PIBD1016C407	7.5000	3Y	3/30/2016	1013	2.77					3.3404	3.1254	2.4461
FXTN 03-20	PIBD0316D206	1.6250	3Y	4/25/2016	1039	2.84					3.3609	3.1482	2.4126
FXTN 10-41 *	PIBD1016D416	7.0000	3Y	4/27/2016	1041	2.85					3.3625	3.1500	2.4100
FXTN 10-42	PIBD1016I420	9.1250	3.5Y	9/4/2016	1171	3.21	101.000000	3.0000	3:56:37 PM	3.0012	3.4104	3.1859	2.7117
RTB 07-01	PIID0716I018	7.0000	3.5Y	9/24/2016	1191	3.26					3.4177	3.1914	2.7581
FXTN 10-43	PIBD1016K436	6.2500	3.5Y	11/16/2016	1244	3.41					3.4373	3.2061	2.8810
FXTN 07-49	PIBD0717C493	7.0000	4Y	3/31/2017	1379	3.78	7.800000	3.1250	2:14:54 PM	2.9132	3.4870	3.2434	3.1943
FXTN 20-01 *	PIBD2017D011	14.3750	4Y	4/24/2017	1403	3.84					3.4958	3.2500	3.2500
FXTN 05-70	PIBD0517G705	4.6250	4.5Y	7/5/2017	1475	4.04					3.3705	3.1129	3.0763
RTB 07-02	PIID0717H026	6.6250	4.5Y	8/19/2017	1520	4.16					3.2923	3.0273	2.9678
FXTN 10-44	PIBD1017H447	7.7500	4.5Y	8/23/2017	1524	4.17					3.2853	3.0197	2.9582
FXTN 07-50	PIBD0717J502	5.3750	4.5Y	10/28/2017	1590	4.35					3.1705	2.8940	2.7990
FXTN 05-71	PIBD0517K719	4.1250	4.5Y	11/8/2017	1601	4.38					3.1514	2.8731	2.7724
FXTN 10-45	PIBD1018A451	5.8750	5Y	1/31/2018	1685	4.61	3.000000	3.2500	2:15:42 PM	3.2500	3.0052	2.7132	2.5698
FXTN 05-72 *	PIBD0518E723	2.1250	5Y	5/23/2018	1797	4.92	409.500000	2.4850	4:11:48 PM	2.2927	2.8104	2.5000	2.2997
FXTN 07-51	PIBD0718H511	5.0000	5.5Y	8/18/2018	1884	5.16	88.000000	3.0000	3:24:00 PM	2.9909	2.9449	2.6368	2.4186
FXTN 10-47	PIBD1018K478	8.8750	5.5Y	11/20/2018	1978	5.42					3.0903	2.7846	2.5470
FXTN 10-48	PIBD1019B485	7.8750	6Y	2/19/2019	2069	5.66	6.400000	3.2500	2:15:22 PM	3.2500	3.2310	2.9277	2.6713
FXTN 07-53	PIBD0719D531	5.0000	6Y	4/26/2019	2135	5.85					3.3330	3.0314	2.7615
FXTN 07-54	PIBD0719G547	4.7500	6.5Y	7/19/2019	2219	6.08					3.4629	3.1635	2.8763
FXTN 07-55	PIBD0719H555	4.7500	6.5Y	8/30/2019	2261	6.19					3.5278	3.2296	2.9337
FXTN 07-56	PIBD0719K560	3.8750	6.5Y	11/22/2019	2345	6.42	572.270000	2.9750	11:54:07 AM	2.9958	3.6577	3.3616	3.0485
FXTN 10-50 *	PIBD1020B508	7.7500	7Y	2/18/2020	2433	6.66	100.000000	3.1675	2:20:54 PM	3.1687	3.7938	3.5000	3.1687

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RTB 10-01	PIID1020H015	7.2500	7.5Y	8/19/2020	2616	7.16	4.349000	3.6250	2:55:15 PM	3.4363	3.8097	3.5153	3.2347
FXTN 10-51	PIBD1020I510	6.1250	7.5Y	9/16/2020	2644	7.24					3.8122	3.5176	3.2448
FXTN 10-52	PIBD1020L525	5.8750	7.5Y	12/16/2020	2735	7.49	1.000000	3.0500	11:30:31 AM	3.0500	3.8201	3.5253	3.2776
RTB 10-02	PIID1021C027	7.3750	8Y	3/3/2021	2812	7.70					3.8268	3.5317	3.3054
FXTN 10-53	PIBD1021D531	6.5000	8Y	4/28/2021	2868	7.85					3.8317	3.5364	3.3256
RTB 10-03	PIID1021J039	5.7500	8.5Y	10/20/2021	3043	8.33					3.8469	3.5510	3.3887
FXTN 10-55	PIBD1021K551	5.7500	8.5Y	11/24/2021	3078	8.43					3.8499	3.5539	3.4013
FXTN 10-54	PIBD1022G545	6.3750	9Y	1/19/2022	3134	8.58	30.000000	3.4000	11:32:52 AM	3.4000	3.8548	3.5586	3.4215
FXTN 20-02	PIBD2022C021	15.0000	9Y	3/14/2022	3188	8.73					3.8595	3.5631	3.4410
FXTN 10-56	PIBD1022H562	4.8750	9.5Y	8/2/2022	3329	9.11					3.8718	3.5749	3.4918
FXTN 10-57	PIBD1022I570	4.7500	9.5Y	9/13/2022	3371	9.23					3.8754	3.5784	3.5070
FXTN 20-03	PIBD2022J033	12.7500	9.5Y	10/17/2022	3405	9.32					3.8784	3.5813	3.5192
FXTN 10-58	PIBD1022L585	4.0000	9.5Y	12/6/2022	3455	9.46					3.8828	3.5855	3.5373
FXTN 20-04	PIBD2023B048	13.0000	10Y	2/20/2023	3531	9.67					3.8894	3.5918	3.5647
FXTN 20-05 *	PIBD2023E054	11.8750	10Y	5/29/2023	3629	9.94					3.8979	3.6000	3.6000
FXTN 20-06	PIBD2023J068	11.3750	10.5Y	10/23/2023	3776	10.34					3.9045	3.5976	3.5984
FXTN 20-07	PIBD2024F075	12.3750	11Y	6/3/2024	4000	10.95					3.9145	3.5938	3.5959
FXTN 20-08	PIBD2024H086	12.8750	12Y	8/5/2024	4063	11.12					3.9173	3.5928	3.5952
FXTN 20-09	PIBD2024K091	13.7500	12Y	11/11/2024	4161	11.39					3.9217	3.5912	3.5941
FXTN 20-10	PIBD2025D103	12.1250	12Y	4/14/2025	4315	11.81					3.9286	3.5886	3.5924
FXTN 20-11	PIBD2025J116	12.1250	13Y	10/20/2025	4504	12.33					3.9371	3.5855	3.5903
FXTN 25-01	PIBD2525K015	18.2500	13Y	11/29/2025	4544	12.44					3.9389	3.5848	3.5898
FXTN 20-12	PIBD2026A122	10.2500	13Y	1/19/2026	4595	12.58					3.9411	3.5840	3.5893
RTB 15-01	PIID1526J019	6.2500	14Y	10/20/2026	4869	13.33	404.000000	4.5000	3:33:15 PM	4.5253	3.9534	3.5794	3.5862
FXTN 20-13	PIBD2026L139	8.0000	14Y	12/7/2026	4917	13.46					3.9555	3.5786	3.5857
RTB 15-02	PIID1527C023	5.3750	14Y	3/1/2027	5001	13.69	156.000000	4.5500	3:11:01 PM	4.4057	3.9593	3.5772	3.5848
FXTN 20-14	PIBD2027I140	8.6250	15Y	9/6/2027	5190	14.21					3.9678	3.5741	3.5827
FXTN 20-15	PIBD2028L151	9.5000	16Y	12/4/2028	5645	15.46	34.325000	4.4250	4:12:29 PM	4.4250	3.9881	3.5665	3.5776
FXTN 20-16	PIBD2030E166	8.7500	17Y	5/27/2030	6184	16.93					4.0122	3.5576	3.5716
FXTN 25-02	PIBD2530G029	12.5000	18Y	7/28/2030	6246	17.10					4.0150	3.5566	3.5709
FXTN 25-03	PIBD2531A032	11.2500	18Y	1/26/2031	6428	17.60					4.0232	3.5535	3.5689
FXTN 20-17	PIBD2031G171	8.0000	19Y	7/19/2031	6602	18.08	1,508.960000	4.8000	3:57:48 PM	4.7820	4.0310	3.5506	3.5670
FXTN 25-04	PIBD2531J042	9.3750	19Y	10/5/2031	6680	18.29					4.0344	3.5493	3.5661
FXTN 20-18	PIBD2032B183	5.8750	19Y	2/2/2032	6800	18.62	94.500000	4.9250	3:11:12 PM	5.0546	4.0398	3.5474	3.5648
RTB 20-01	PIID2032C014	5.8750	19Y	3/1/2032	6828	18.69	1,454.734000	4.9500	3:59:45 PM	4.8985	4.0411	3.5469	3.5645
FXTN 20-19	PIBD2032I195	5.7500	19Y	9/27/2032	7038	19.27	101.000000	5.1250	2:48:35 PM	5.1250	4.0505	3.5434	3.5621
FXTN 25-05	PIBD2532K057	8.5000	19Y	11/29/2032	7101	19.44					4.0533	3.5424	3.5614
FXTN 20-20 *	PIBD2033C206	3.6250	20Y	3/21/2033	7213	19.75	82.348000	3.8200	3:27:59 PM	3.5602	4.0583	3.5405	3.5602
FXTN 25-06	PIBD2534K062	9.2500	25Y	11/5/2034	7807	21.37					4.6209	4.1238	4.1420
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	8136	22.28					4.9325	4.4469	4.4643
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	8213	22.49	2.600000	5.2500	11:54:29 AM	5.4310	5.0054	4.5225	4.5397
FXTN 25-09	PIBD2536I097	7.6250	25Y	9/29/2036	8501	23.27					5.2781	4.8053	4.8218
FXTN 25-10	PIBD2537H103	5.7500	25Y	8/16/2037	8822	24.15					5.5822	5.1205	5.1362
RTB 25-01 *	PIID2537J015	6.1250	25Y	10/24/2037	8891	24.34	3,946.071000	5.2500	4:03:10 PM	5.2037	5.6475	5.1883	5.2038