

Interpolated Bonds
June 26, 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	2	0.01					3.4675	3.4500	3.4500
RTB 05-07	PIID0513G075	9.0000	1M	7/31/2013	34	0.09					2.4275	1.8500	1.8500
FXTN 10-33	PIBD1013J337	11.0000	4M	10/9/2013	104	0.28					2.3786	2.1804	2.1804
FXTN 07-45	PIBD0713K457	7.1250	4M	11/2/2013	128	0.35					2.3980	2.1987	2.1987
FXTN 05-67	PIBD0514A673	6.2500	7M	1/27/2014	214	0.59	2,232.673000	1.9500	4:13:28 PM	1.9548	2.4739	2.2726	2.2726
FXTN 10-34	PIBD1014C341	12.3750	9M	3/25/2014	271	0.74					2.5393	2.3405	2.3405
FXTN 10-35	PIBD1014G356	12.7500	1.5Y	7/15/2014	383	1.05					2.7043	2.5065	2.5065
RTB 05-08	PIID0514I080	6.2500	1.5Y	9/24/2014	454	1.24	6.010000	2.1000	2:43:15 PM	2.1023	2.8488	2.6477	2.6477
FXTN 07-46	PIBD0714J466	6.5000	1.5Y	10/4/2014	464	1.27					2.8692	2.6676	2.6676
SPTB 10-03	SPTB1014J037	12.2500	1.5Y	10/14/2014	474	1.30					2.8896	2.6875	2.6875
FXTN 10-36	PIBD1015B367	12.3750	2Y	2/24/2015	607	1.66					3.1604	2.9520	2.9520
FXTN 05-68	PIBD0515E685	6.3750	2Y	5/13/2015	685	1.88					3.3192	3.1071	3.1071
FXTN 07-47 *	PIBD0715E477	8.3750	2Y	5/22/2015	694	1.90					3.3375	3.1250	3.1250
FXTN 04-20	PIBD0415G203	4.8750	2.5Y	7/21/2015	754	2.06					3.3742	3.1646	3.1470
RTB 05-09	PIID0515H097	5.8750	2.5Y	8/19/2015	783	2.14	0.200000	3.0000	10:17:55 AM	3.0000	3.3919	3.1837	3.1576
FXTN 10-37	PIBD1015H370	11.8750	2.5Y	8/25/2015	789	2.16					3.3955	3.1877	3.1598
FXTN 05-69	PIBD0515K697	4.6250	2.5Y	11/25/2015	881	2.41	3.000000	2.7500	9:33:14 AM	2.7500	3.4517	3.2484	3.1935
FXTN 10-38	PIBD1015L384	10.1250	2.5Y	12/15/2015	901	2.47					3.4639	3.2616	3.2009
FXTN 10-39	PIBD1016A393	9.2500	3Y	1/12/2016	929	2.54					3.4810	3.2801	3.2111
FXTN 07-48	PIBD0716A488	7.0000	3Y	1/27/2016	944	2.58					3.4902	3.2900	3.2166
RTB 05-10	PIID0516C107	6.0000	3Y	3/3/2016	980	2.68	1.000000	3.5000	9:00:43 AM	3.5000	3.5122	3.3137	3.2298
FXTN 10-40	PIBD1016C407	7.5000	3Y	3/30/2016	1007	2.76					3.5287	3.3315	3.2397
FXTN 03-20	PIBD0316D206	1.6250	3Y	4/25/2016	1033	2.83					3.5446	3.3487	3.2493
FXTN 10-41 *	PIBD1016D416	7.0000	3Y	4/27/2016	1035	2.83					3.5458	3.3500	3.2500
FXTN 10-42	PIBD1016I420	9.1250	3.5Y	9/4/2016	1165	3.19					3.6633	3.2782	3.2141
RTB 07-01	PIID0716I018	7.0000	3.5Y	9/24/2016	1185	3.24					3.6813	3.2671	3.2086
FXTN 10-43	PIBD1016K436	6.2500	3.5Y	11/16/2016	1238	3.39					3.7292	3.2378	3.1939
FXTN 07-49	PIBD0717C493	7.0000	4Y	3/31/2017	1373	3.76	50.000000	3.1500	8:54:12 AM	3.1500	3.8512	3.1633	3.1566
FXTN 20-01 *	PIBD2017D011	14.3750	4Y	4/24/2017	1397	3.82					3.8729	3.1500	3.1500
FXTN 05-70	PIBD0517G705	4.6250	4.5Y	7/5/2017	1469	4.02	820.000000	3.2000	8:56:16 AM	3.2000	3.9102	3.1762	3.1726
RTB 07-02	PIID0717H026	6.6250	4.5Y	8/19/2017	1514	4.15					3.9335	3.1925	3.1868
FXTN 10-44	PIBD1017H447	7.7500	4.5Y	8/23/2017	1518	4.16					3.9356	3.1940	3.1880
FXTN 07-50	PIBD0717J502	5.3750	4.5Y	10/28/2017	1584	4.34					3.9698	3.2180	3.2088
FXTN 05-71	PIBD0517K719	4.1250	4.5Y	11/8/2017	1595	4.37	300.000000	3.5000	11:59:29 AM	3.3665	3.9755	3.2220	3.2122
FXTN 10-45	PIBD1018A451	5.8750	5Y	1/31/2018	1679	4.60	790.000000	3.3000	3:13:49 PM	3.2936	4.0191	3.2525	3.2386
FXTN 05-72 *	PIBD0518E723	2.1250	5Y	5/23/2018	1791	4.90	13.687000	2.0700	3:52:56 PM	2.1322	4.0771	3.2932	3.2738
FXTN 07-51	PIBD0718H511	5.0000	5.5Y	8/18/2018	1878	5.14	112.000000	3.0000	3:04:19 PM	3.2110	4.0956	3.3591	3.3478
FXTN 10-47	PIBD1018K478	8.8750	5.5Y	11/20/2018	1972	5.40					4.1156	3.4303	3.4277
FXTN 10-48	PIBD1019B485	7.8750	6Y	2/19/2019	2063	5.65	59.200000	3.4800	2:53:05 PM	3.4982	4.1350	3.4993	3.5051
FXTN 07-53	PIBD0719D531	5.0000	6Y	4/26/2019	2129	5.83					4.1491	3.5493	3.5613
FXTN 07-54	PIBD0719G547	4.7500	6.5Y	7/19/2019	2213	6.06					4.1669	3.6129	3.6327
FXTN 07-55	PIBD0719H555	4.7500	6.5Y	8/30/2019	2255	6.17					4.1759	3.6447	3.6684
FXTN 07-56	PIBD0719K560	3.8750	6.5Y	11/22/2019	2339	6.40	2,066.300000	3.0000	2:32:45 PM	3.0010	4.1938	3.7083	3.7399
FXTN 10-50 *	PIBD1020B508	7.7500	7Y	2/18/2020	2427	6.64	56.000000	4.1500	2:09:09 PM	3.8147	4.2125	3.7750	3.8147

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RTB 10-01	PIID1020H015	7.2500	7.5Y	8/19/2020	2610	7.15					4.2386	3.7712	3.8048
FXTN 10-51	PIBD1020I510	6.1250	7.5Y	9/16/2020	2638	7.22					4.2426	3.7706	3.8033
FXTN 10-52	PIBD1020L525	5.8750	7.5Y	12/16/2020	2729	7.47	16.600000	4.1500	11:51:39 AM	4.0275	4.2556	3.7687	3.7984
RTB 10-02	PIID1021C027	7.3750	8Y	3/3/2021	2806	7.68	1.500000	3.1250	10:53:29 AM	3.1250	4.2666	3.7671	3.7942
FXTN 10-53	PIBD1021D531	6.5000	8Y	4/28/2021	2862	7.84					4.2746	3.7659	3.7912
RTB 10-03	PIID1021J039	5.7500	8.5Y	10/20/2021	3037	8.31					4.2996	3.7622	3.7817
FXTN 10-55	PIBD1021K551	5.7500	8.5Y	11/24/2021	3072	8.41	8.900000	4.1000	3:05:08 PM	4.1000	4.3046	3.7615	3.7798
FXTN 10-54	PIBD1022G545	6.3750	9Y	1/19/2022	3128	8.56	18.500000	4.0000	3:30:38 PM	4.0000	4.3126	3.7603	3.7768
FXTN 20-02	PIBD2022C021	15.0000	9Y	3/14/2022	3182	8.71					4.3203	3.7592	3.7739
FXTN 10-56	PIBD1022H562	4.8750	9.5Y	8/2/2022	3323	9.10					4.3405	3.7563	3.7662
FXTN 10-57	PIBD1022I570	4.7500	9.5Y	9/13/2022	3365	9.21					4.3465	3.7554	3.7640
FXTN 20-03	PIBD2022J033	12.7500	9.5Y	10/17/2022	3399	9.31					4.3513	3.7547	3.7621
FXTN 10-58	PIBD1022L585	4.0000	9.5Y	12/6/2022	3449	9.44	1.000000	4.0000	2:23:33 PM	4.0000	4.3585	3.7536	3.7594
FXTN 20-04	PIBD2023B048	13.0000	10Y	2/20/2023	3525	9.65					4.3693	3.7520	3.7553
FXTN 20-05 *	PIBD2023E054	11.8750	10Y	5/29/2023	3623	9.92	50.000000	3.7500	9:04:05 AM	3.7500	4.3833	3.7500	3.7500
FXTN 20-06	PIBD2023J068	11.3750	10.5Y	10/23/2023	3770	10.32					4.3888	3.7564	3.7563
FXTN 20-07	PIBD2024F075	12.3750	11Y	6/3/2024	3994	10.93					4.3971	3.7660	3.7660
FXTN 20-08	PIBD2024H086	12.8750	12Y	8/5/2024	4057	11.11					4.3995	3.7688	3.7687
FXTN 20-09	PIBD2024K091	13.7500	12Y	11/11/2024	4155	11.38					4.4031	3.7730	3.7730
FXTN 20-10	PIBD2025D103	12.1250	12Y	4/14/2025	4309	11.80					4.4088	3.7797	3.7796
FXTN 20-11	PIBD2025J116	12.1250	13Y	10/20/2025	4498	12.31					4.4159	3.7878	3.7878
FXTN 25-01	PIBD2525K015	18.2500	13Y	11/29/2025	4538	12.42					4.4174	3.7896	3.7895
FXTN 20-12	PIBD2026A122	10.2500	13Y	1/19/2026	4589	12.56					4.4193	3.7918	3.7917
RTB 15-01	PIID1526J019	6.2500	14Y	10/20/2026	4863	13.31					4.4295	3.8036	3.8035
FXTN 20-13	PIBD2026L139	8.0000	14Y	12/7/2026	4911	13.45					4.4312	3.8057	3.8056
RTB 15-02	PIID1527C023	5.3750	14Y	3/1/2027	4995	13.68	8.980000	4.2500	3:09:08 PM	4.2500	4.4344	3.8093	3.8092
FXTN 20-14	PIBD2027I140	8.6250	15Y	9/6/2027	5184	14.19					4.4414	3.8175	3.8174
FXTN 20-15	PIBD2028L151	9.5000	16Y	12/4/2028	5639	15.44					4.4583	3.8372	3.8370
FXTN 20-16	PIBD2030E166	8.7500	17Y	5/27/2030	6178	16.91					4.4784	3.8605	3.8603
FXTN 25-02	PIBD2530G029	12.5000	18Y	7/28/2030	6240	17.08					4.4807	3.8632	3.8630
FXTN 25-03	PIBD2531A032	11.2500	18Y	1/26/2031	6422	17.58					4.4875	3.8711	3.8708
FXTN 20-17	PIBD2031G171	8.0000	19Y	7/19/2031	6596	18.06	2,037.800000	5.2500	4:03:00 PM	5.2465	4.4940	3.8786	3.8783
FXTN 25-04	PIBD2531J042	9.3750	19Y	10/5/2031	6674	18.27					4.4969	3.8819	3.8817
FXTN 20-18	PIBD2032B183	5.8750	19Y	2/2/2032	6794	18.60	10.747000	5.3000	10:57:11 AM	5.3814	4.5013	3.8871	3.8869
RTB 20-01	PIID2032C014	5.8750	19Y	3/1/2032	6822	18.68	78.614000	5.1500	2:57:13 PM	5.3301	4.5024	3.8883	3.8881
FXTN 20-19	PIBD2032I195	5.7500	19Y	9/27/2032	7032	19.25					4.5102	3.8974	3.8971
FXTN 25-05	PIBD2532K057	8.5000	19Y	11/29/2032	7095	19.43					4.5125	3.9002	3.8999
FXTN 20-20 *	PIBD2033C206	3.6250	20Y	3/21/2033	7207	19.73	110.678000	3.6200	3:30:44 PM	3.9047	4.5167	3.9050	3.9047
FXTN 25-06	PIBD2534K062	9.2500	25Y	11/5/2034	7801	21.36					5.0742	4.4830	4.4856
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	8130	22.26					5.3830	4.8031	4.8073
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	8207	22.47	567.200000	5.9000	3:36:43 PM	5.8517	5.4553	4.8780	4.8826
FXTN 25-09	PIBD2536I097	7.6250	25Y	9/29/2036	8495	23.26					5.7256	5.1582	5.1642
FXTN 25-10	PIBD2537H103	5.7500	25Y	8/16/2037	8816	24.14	170.800000	5.9750	3:54:46 PM	5.7789	6.0269	5.4706	5.4781
RTB 25-01 *	PIID2537J015	6.1250	25Y	10/24/2037	8885	24.33	4,539.915000	5.3750	4:12:00 PM	5.4986	6.0917	5.5377	5.5456