

Interpolated Bonds
August 16, 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 10-33	PIBD1013J337	11.0000	2M	10/9/2013	51	0.14					1.1713	1.0000	1.0000
FXTN 07-45	PIBD0713K457	7.1250	2M	11/2/2013	75	0.21					1.1731	1.0000	1.0000
FXTN 05-67	PIBD0514A673	6.2500	5M	1/27/2014	161	0.44					1.2074	1.0311	1.0311
FXTN 10-34	PIBD1014C341	12.3750	7M	3/25/2014	218	0.60					1.2520	1.0760	1.0760
FXTN 10-35	PIBD1014G356	12.7500	11M	7/15/2014	330	0.90					1.3913	1.2214	1.2214
RTB 05-08	PIID0514I080	6.2500	1.5Y	9/24/2014	401	1.10	20.000000	1.6250	3:31:05 PM	1.6250	1.5359	1.3634	1.3634
FXTN 07-46	PIBD0714J466	6.5000	1.5Y	10/4/2014	411	1.13					1.5598	1.3866	1.3866
SPTB 10-03	SPTB1014J037	12.2500	1.5Y	10/14/2014	421	1.15					1.5838	1.4097	1.4097
FXTN 10-36	PIBD1015B367	12.3750	2Y	2/24/2015	554	1.52					1.9019	1.7176	1.7176
FXTN 05-68	PIBD0515E685	6.3750	2Y	5/13/2015	632	1.73					2.0885	1.8981	1.8981
FXTN 07-47	PIBD0715E477	8.3750	2Y	5/22/2015	641	1.75					2.1100	1.9190	1.9190
FXTN 04-20	PIBD0415G203	4.8750	2Y	7/21/2015	701	1.92					2.2535	2.0579	2.0579
RTB 05-09 *	PIID0515H097	5.8750	2Y	8/19/2015	730	2.00	200.000000	2.1250	9:32:49 AM	2.1250	2.3229	2.1250	2.1250
FXTN 10-37	PIBD1015H370	11.8750	2.5Y	8/25/2015	736	2.02					2.3270	2.1250	2.1250
FXTN 05-69	PIBD0515K697	4.6250	2.5Y	11/25/2015	828	2.27					2.3901	2.1250	2.1250
FXTN 10-38	PIBD1015L384	10.1250	2.5Y	12/15/2015	848	2.32					2.4039	2.1250	2.1250
FXTN 10-39	PIBD1016A393	9.2500	2.5Y	1/12/2016	876	2.40					2.4231	2.1250	2.1250
FXTN 07-48	PIBD0716A488	7.0000	2.5Y	1/27/2016	891	2.44	22.000350	2.3000	3:30:04 PM	2.2747	2.4334	2.1250	2.1250
RTB 05-10	PIID0516C107	6.0000	3Y	3/3/2016	927	2.54	5.200000	2.2500	3:19:19 PM	2.4904	2.4581	2.1250	2.1250
FXTN 10-40	PIBD1016C407	7.5000	3Y	3/30/2016	954	2.61					2.4766	2.1250	2.1250
FXTN 03-20	PIBD0316D206	1.6250	3Y	4/25/2016	980	2.68	10.090000	2.0500	3:50:58 PM	1.9507	2.4944	2.1250	2.1250
FXTN 10-41 *	PIBD1016D416	7.0000	3Y	4/27/2016	982	2.69					2.4958	2.1250	2.1250
FXTN 10-42	PIBD1016I420	9.1250	3.5Y	9/4/2016	1112	3.04	2.700000	2.3750	11:12:28 AM	2.3750	2.5823	2.2607	2.2607
RTB 07-01	PIID0716I018	7.0000	3.5Y	9/24/2016	1132	3.10	22.546269	2.5000	3:50:25 PM	2.5198	2.5956	2.2816	2.2816
FXTN 10-43	PIBD1016K436	6.2500	3.5Y	11/16/2016	1185	3.24					2.6309	2.3369	2.3369
FXTN 07-49	PIBD0717C493	7.0000	4Y	3/31/2017	1320	3.61	1.370000	2.3750	11:11:15 AM	2.3750	2.7208	2.4778	2.4778
FXTN 20-01	PIBD2017D011	14.3750	4Y	4/24/2017	1344	3.68					2.7367	2.5029	2.5029
FXTN 05-70	PIBD0517G705	4.6250	4Y	7/5/2017	1416	3.88					2.7847	2.5780	2.5780
RTB 07-02 *	PIID0717H026	6.6250	4Y	8/19/2017	1461	4.00					2.8146	2.6250	2.6250
FXTN 10-44	PIBD1017H447	7.7500	4.5Y	8/23/2017	1465	4.01					2.8150	2.6251	2.6254
FXTN 07-50	PIBD0717J502	5.3750	4.5Y	10/28/2017	1531	4.19	1.000000	2.5000	11:12:53 AM	2.5000	2.8218	2.6266	2.6318
FXTN 05-71	PIBD0517K719	4.1250	4.5Y	11/8/2017	1542	4.22					2.8229	2.6268	2.6329
FXTN 10-45	PIBD1018A451	5.8750	4.5Y	1/31/2018	1626	4.45	100.200000	2.5000	3:11:06 PM	2.6746	2.8316	2.6288	2.6411
FXTN 05-72	PIBD0518E723	2.1250	5Y	5/23/2018	1738	4.76					2.8431	2.6313	2.6520
FXTN 07-51 *	PIBD0718H511	5.0000	5Y	8/18/2018	1825	5.00	1,396.000000	2.7000	3:24:20 PM	2.6605	2.8521	2.6333	2.6605
FXTN 10-47	PIBD1018K478	8.8750	5.5Y	11/20/2018	1919	5.25					2.9238	2.6964	2.7201
FXTN 10-48	PIBD1019B485	7.8750	6Y	2/19/2019	2010	5.50					2.9932	2.7576	2.7779
FXTN 07-53	PIBD0719D531	5.0000	6Y	4/26/2019	2076	5.68					3.0435	2.8019	2.8198
FXTN 07-54	PIBD0719G547	4.7500	6Y	7/19/2019	2160	5.91					3.1076	2.8583	2.8731
FXTN 07-55	PIBD0719H555	4.7500	6.5Y	8/30/2019	2202	6.03					3.1396	2.8865	2.8997
FXTN 07-56	PIBD0719K560	3.8750	6.5Y	11/22/2019	2286	6.26	150.565000	2.9750	2:45:41 PM	2.9747	3.2037	2.9430	2.9530
FXTN 10-50	PIBD1020B508	7.7500	7Y	2/18/2020	2374	6.50					3.2708	3.0021	3.0089
RTB 10-01 *	PIID1020H015	7.2500	7Y	8/19/2020	2557	7.00					3.4104	3.1250	3.1250
FXTN 10-51	PIBD1020I510	6.1250	7.5Y	9/16/2020	2585	7.08					3.4144	3.1285	3.1288

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FXTN 10-52	PIBD1020L525	5.8750	7.5Y	12/16/2020	2676	7.33	4.980000	3.3500	3:25:37 PM	3.3500	3.4274	3.1399	3.1412
RTB 10-02	PIID1021C027	7.3750	8Y	3/3/2021	2753	7.54					3.4385	3.1495	3.1517
FXTN 10-53	PIBD1021D531	6.5000	8Y	4/28/2021	2809	7.69					3.4465	3.1566	3.1594
RTB 10-03	PIID1021J039	5.7500	8.5Y	10/20/2021	2984	8.17					3.4716	3.1785	3.1832
FXTN 10-55	PIBD1021K551	5.7500	8.5Y	11/24/2021	3019	8.27					3.4766	3.1828	3.1880
FXTN 10-54	PIBD1022G545	6.3750	8.5Y	1/19/2022	3075	8.42	2,000.000000	3.4250	4:09:35 PM	3.3856	3.4846	3.1899	3.1956
FXTN 20-02	PIBD2022C021	15.0000	9Y	3/14/2022	3129	8.57					3.4923	3.1966	3.2030
FXTN 10-56	PIBD1022H562	4.8750	9Y	8/2/2022	3270	8.95					3.5125	3.2143	3.2222
FXTN 10-57	PIBD1022I570	4.7500	9.5Y	9/13/2022	3312	9.07					3.5186	3.2195	3.2280
FXTN 20-03	PIBD2022J033	12.7500	9.5Y	10/17/2022	3346	9.16					3.5234	3.2238	3.2326
FXTN 10-58	PIBD1022L585	4.0000	9.5Y	12/6/2022	3396	9.30	2.400000	3.3500	3:26:49 PM	3.4152	3.5306	3.2300	3.2394
FXTN 20-04	PIBD2023B048	13.0000	10Y	2/20/2023	3472	9.51					3.5415	3.2396	3.2498
FXTN 20-05	PIBD2023E054	11.8750	10Y	5/29/2023	3570	9.77					3.5555	3.2518	3.2632
RTB 10-04 *	PIID1023H046	3.2500	10Y	8/15/2023	3648	9.99	2,037.826000	3.3250	4:02:43 PM	3.2738	3.5667	3.2616	3.2738
FXTN 20-06	PIBD2023J068	11.3750	10.5Y	10/23/2023	3717	10.18					3.5779	3.2737	3.2856
FXTN 20-07	PIBD2024F075	12.3750	11Y	6/3/2024	3941	10.79					3.6144	3.3129	3.3240
FXTN 20-08	PIBD2024H086	12.8750	11Y	8/5/2024	4004	10.96					3.6247	3.3239	3.3348
FXTN 20-09	PIBD2024K091	13.7500	12Y	11/11/2024	4102	11.23					3.6406	3.3410	3.3517
FXTN 20-10	PIBD2025D103	12.1250	12Y	4/14/2025	4256	11.65					3.6657	3.3680	3.3781
FXTN 20-11	PIBD2025J116	12.1250	13Y	10/20/2025	4445	12.17					3.6965	3.4010	3.4105
FXTN 25-01	PIBD2525K015	18.2500	13Y	11/29/2025	4485	12.28					3.7030	3.4080	3.4173
FXTN 20-12	PIBD2026A122	10.2500	13Y	1/19/2026	4536	12.42					3.7113	3.4170	3.4261
RTB 15-01	PIID1526J019	6.2500	14Y	10/20/2026	4810	13.17					3.7559	3.4649	3.4731
FXTN 20-13	PIBD2026L139	8.0000	14Y	12/7/2026	4858	13.30					3.7637	3.4733	3.4813
RTB 15-02	PIID1527C023	5.3750	14Y	3/1/2027	4942	13.53	2.590000	4.1500	3:21:24 PM	4.1629	3.7774	3.4880	3.4957
FXTN 20-14	PIBD2027I140	8.6250	15Y	9/6/2027	5131	14.05					3.8081	3.5211	3.5281
FXTN 20-15	PIBD2028L151	9.5000	16Y	12/4/2028	5586	15.29					3.8822	3.6007	3.6061
FXTN 20-16	PIBD2030E166	8.7500	17Y	5/27/2030	6125	16.77					3.9700	3.6950	3.6985
FXTN 25-02	PIBD2530G029	12.5000	17Y	7/28/2030	6187	16.94					3.9801	3.7058	3.7092
FXTN 25-03	PIBD2531A032	11.2500	18Y	1/26/2031	6369	17.44					4.0097	3.7377	3.7404
FXTN 20-17	PIBD2031G171	8.0000	18Y	7/19/2031	6543	17.91	1,493.300000	4.4300	4:12:30 PM	4.4351	4.0380	3.7681	3.7702
FXTN 25-04	PIBD2531J042	9.3750	19Y	10/5/2031	6621	18.13					4.0507	3.7817	3.7836
FXTN 20-18	PIBD2032B183	5.8750	19Y	2/2/2032	6741	18.46					4.0703	3.8027	3.8042
RTB 20-01	PIID2032C014	5.8750	19Y	3/1/2032	6769	18.53	2,052.876000	4.5250	3:38:37 PM	4.5007	4.0748	3.8076	3.8090
FXTN 20-19	PIBD2032I195	5.7500	19Y	9/27/2032	6979	19.11	3.000000	4.8750	11:49:38 AM	4.8750	4.1090	3.8444	3.8450
FXTN 25-05	PIBD2532K057	8.5000	19Y	11/29/2032	7042	19.28					4.1193	3.8554	3.8558
FXTN 20-20 *	PIBD2033C206	3.6250	20Y	3/21/2033	7154	19.59	9.000000	3.9500	3:32:30 PM	3.8656	4.1375	3.8750	3.8750
FXTN 25-06	PIBD2534K062	9.2500	25Y	11/5/2034	7748	21.21					4.4192	4.1718	4.1650
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	8077	22.11					4.5752	4.3362	4.3257
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	8154	22.32	16.160000	4.8750	3:38:03 PM	4.8902	4.6118	4.3746	4.3633
FXTN 25-09	PIBD2536I097	7.6250	25Y	9/29/2036	8442	23.11	1.982000	4.8000	3:57:46 PM	4.8000	4.7483	4.5185	4.5039
FXTN 25-10	PIBD2537H103	5.7500	25Y	8/16/2037	8763	23.99	7.700000	4.8000	2:40:12 PM	4.9781	4.9006	4.6789	4.6606
RTB 25-01 *	PIID2537J015	6.1250	25Y	10/24/2037	8832	24.18	1,192.512198	4.6770	4:04:32 PM	4.6897	4.9333	4.7134	4.6943