

Interpolated Bonds  
August 22, 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	47	0.13					1.2760	1.1250	1.2281
FXTN 07-45	PIBD0713K457	7.1250	2M	11/2/2013	71	0.19	10.700000	1.5000	4:10:18 PM	1.5000	1.2796	1.1250	1.2388
FXTN 05-67	PIBD0514A673	6.2500	5M	1/27/2014	157	0.43					1.2859	1.1250	1.2500
FXTN 10-34	PIBD1014C341	12.3750	7M	3/25/2014	214	0.59					1.3218	1.1575	1.2463
FXTN 10-35	PIBD1014G356	12.7500	11M	7/15/2014	326	0.89					1.5140	1.3393	1.2258
RTB 05-08	PIID0514I080	6.2500	1.5Y	9/24/2014	397	1.09					1.6827	1.5046	1.3390
FXTN 07-46	PIBD0714J466	6.5000	1.5Y	10/4/2014	407	1.11					1.7095	1.5311	1.3629
SPTB 10-03	SPTB1014J037	12.2500	1.5Y	10/14/2014	417	1.14					1.7362	1.5575	1.3869
FXTN 10-36	PIBD1015B367	12.3750	2Y	2/24/2015	550	1.51					2.0919	1.9094	1.7051
FXTN 05-68	PIBD0515E685	6.3750	2Y	5/13/2015	628	1.72					2.3004	2.1157	1.8917
FXTN 07-47	PIBD0715E477	8.3750	2Y	5/22/2015	637	1.74					2.3245	2.1396	1.9132
FXTN 04-20	PIBD0415G203	4.8750	2Y	7/21/2015	697	1.91					2.4850	2.2983	2.0567
RTB 05-09 *	PIID0515H097	5.8750	2Y	8/19/2015	726	1.99	202.928283	2.1250	3:33:46 PM	2.1261	2.5625	2.3750	2.1261
FXTN 10-37	PIBD1015H370	11.8750	2.5Y	8/25/2015	732	2.00					2.5633	2.3690	2.1276
FXTN 05-69	PIBD0515K697	4.6250	2.5Y	11/25/2015	824	2.26					2.5755	2.2778	2.1500
FXTN 10-38	PIBD1015L384	10.1250	2.5Y	12/15/2015	844	2.31					2.5781	2.2579	2.1549
FXTN 10-39	PIBD1016A393	9.2500	2.5Y	1/12/2016	872	2.39					2.5818	2.2302	2.1617
FXTN 07-48	PIBD0716A488	7.0000	2.5Y	1/27/2016	887	2.43	107.000000	2.2500	3:31:36 PM	2.2415	2.5838	2.2153	2.1653
RTB 05-10	PIID0516C107	6.0000	3Y	3/3/2016	923	2.53	103.100000	2.2500	3:24:35 PM	2.2646	2.5885	2.1796	2.1741
FXTN 10-40	PIBD1016C407	7.5000	3Y	3/30/2016	950	2.60					2.5921	2.1528	2.1807
FXTN 03-20	PIBD0316D206	1.6250	3Y	4/25/2016	976	2.67	425.785097	2.2500	3:47:22 PM	2.1689	2.5955	2.1270	2.1870
FXTN 10-41 *	PIBD1016D416	7.0000	3Y	4/27/2016	978	2.68					2.5958	2.1250	2.1875
FXTN 10-42	PIBD1016I420	9.1250	3.5Y	9/4/2016	1108	3.03	7.500000	2.1000	10:50:34 AM	2.1653	2.6911	2.2932	2.3725
RTB 07-01	PIID0716I018	7.0000	3.5Y	9/24/2016	1128	3.09					2.7058	2.3191	2.4010
FXTN 10-43	PIBD1016K436	6.2500	3.5Y	11/16/2016	1181	3.23					2.7447	2.3877	2.4764
FXTN 07-49	PIBD0717C493	7.0000	4Y	3/31/2017	1316	3.60					2.8437	2.5624	2.6686
FXTN 20-01	PIBD2017D011	14.3750	4Y	4/24/2017	1340	3.67					2.8613	2.5934	2.7028
FXTN 05-70	PIBD0517G705	4.6250	4Y	7/5/2017	1412	3.87					2.9141	2.6866	2.8053
RTB 07-02	PIID0717H026	6.6250	4Y	8/19/2017	1457	3.99	1.000000	2.9500	10:23:17 AM	2.9500	2.9471	2.7448	2.8693
FXTN 10-44 *	PIBD1017H447	7.7500	4Y	8/23/2017	1461	4.00					2.9500	2.7500	2.8750
FXTN 07-50	PIBD0717J502	5.3750	4.5Y	10/28/2017	1527	4.18	1.000000	2.7500	4:09:11 PM	2.7500	2.9721	2.7729	2.8750
FXTN 05-71	PIBD0517K719	4.1250	4.5Y	11/8/2017	1538	4.21					2.9758	2.7767	2.8750
FXTN 10-45	PIBD1018A451	5.8750	4.5Y	1/31/2018	1622	4.44	18.000000	3.1250	4:09:51 PM	3.1250	3.0040	2.8059	2.8750
FXTN 05-72	PIBD0518E723	2.1250	5Y	5/23/2018	1734	4.75	3.000000	2.6250	10:06:20 AM	2.6250	3.0416	2.8448	2.8750
FXTN 07-51 *	PIBD0718H511	5.0000	5Y	8/18/2018	1821	4.99	7.500000	2.8000	11:23:54 AM	2.8000	3.0708	2.8750	2.8750
FXTN 10-47	PIBD1018K478	8.8750	5.5Y	11/20/2018	1915	5.24					3.1364	2.9392	2.9392
FXTN 10-48	PIBD1019B485	7.8750	5.5Y	2/19/2019	2006	5.49					3.1998	3.0014	3.0014
FXTN 07-53	PIBD0719D531	5.0000	6Y	4/26/2019	2072	5.67					3.2458	3.0464	3.0464
FXTN 07-54	PIBD0719G547	4.7500	6Y	7/19/2019	2156	5.90					3.3044	3.1038	3.1038
FXTN 07-55	PIBD0719H555	4.7500	6.5Y	8/30/2019	2198	6.02					3.3337	3.1325	3.1325
FXTN 07-56	PIBD0719K560	3.8750	6.5Y	11/22/2019	2282	6.25					3.3923	3.1899	3.1899
FXTN 10-50	PIBD1020B508	7.7500	6.5Y	2/18/2020	2370	6.49					3.4537	3.2500	3.2500
RTB 10-01 *	PIID1020H015	7.2500	7Y	8/19/2020	2553	6.99					3.5813	3.3750	3.3750
FXTN 10-51	PIBD1020I510	6.1250	7.5Y	9/16/2020	2581	7.07					3.5827	3.3725	3.3742

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FXTN 10-52	PIBD1020L525	5.8750	7.5Y	12/16/2020	2672	7.32	1.000000	3.0500	3:42:38 PM	3.0500	3.5874	3.3644	3.3714
RTB 10-02	PIID1021C027	7.3750	8Y	3/3/2021	2749	7.53					3.5914	3.3575	3.3691
FXTN 10-53	PIBD1021D531	6.5000	8Y	4/28/2021	2805	7.68					3.5943	3.3525	3.3674
RTB 10-03	PIID1021J039	5.7500	8.5Y	10/20/2021	2980	8.16	20.005000	3.3000	11:48:42 AM	3.3000	3.6033	3.3368	3.3620
FXTN 10-55	PIBD1021K551	5.7500	8.5Y	11/24/2021	3015	8.25	60.000000	3.3000	11:22:30 AM	3.3000	3.6051	3.3337	3.3610
FXTN 10-54	PIBD1022G545	6.3750	8.5Y	1/19/2022	3071	8.41	100.079284	3.5000	4:12:16 PM	3.5001	3.6080	3.3287	3.3593
FXTN 20-02	PIBD2022C021	15.0000	9Y	3/14/2022	3125	8.56					3.6108	3.3239	3.3576
FXTN 10-56	PIBD1022H562	4.8750	9Y	8/2/2022	3266	8.94	20.976200	3.7000	9:50:41 AM	3.7000	3.6180	3.3113	3.3534
FXTN 10-57	PIBD1022I570	4.7500	9.5Y	9/13/2022	3308	9.06					3.6202	3.3075	3.3521
FXTN 20-03	PIBD2022J033	12.7500	9.5Y	10/17/2022	3342	9.15					3.6219	3.3045	3.3511
FXTN 10-58	PIBD1022L585	4.0000	9.5Y	12/6/2022	3392	9.29					3.6245	3.3000	3.3495
FXTN 20-04	PIBD2023B048	13.0000	9.5Y	2/20/2023	3468	9.49					3.6284	3.2932	3.3472
FXTN 20-05	PIBD2023E054	11.8750	10Y	5/29/2023	3566	9.76					3.6335	3.2845	3.3443
RTB 10-04 *	PIID1023H046	3.2500	10Y	8/15/2023	3644	9.98	1,407.857300	3.3750	4:02:12 PM	3.3419	3.6375	3.2775	3.3419
FXTN 20-06	PIBD2023J068	11.3750	10.5Y	10/23/2023	3713	10.17					3.6491	3.2907	3.3530
FXTN 20-07	PIBD2024F075	12.3750	11Y	6/3/2024	3937	10.78					3.6868	3.3337	3.3890
FXTN 20-08	PIBD2024H086	12.8750	11Y	8/5/2024	4000	10.95					3.6974	3.3458	3.3992
FXTN 20-09	PIBD2024K091	13.7500	12Y	11/11/2024	4098	11.22					3.7138	3.3646	3.4149
FXTN 20-10	PIBD2025D103	12.1250	12Y	4/14/2025	4252	11.64					3.7397	3.3941	3.4397
FXTN 20-11	PIBD2025J116	12.1250	13Y	10/20/2025	4441	12.16					3.7715	3.4304	3.4701
FXTN 25-01	PIBD2525K015	18.2500	13Y	11/29/2025	4481	12.27					3.7783	3.4380	3.4766
FXTN 20-12	PIBD2026A122	10.2500	13Y	1/19/2026	4532	12.41					3.7868	3.4478	3.4848
RTB 15-01	PIID1526J019	6.2500	14Y	10/20/2026	4806	13.16	9.650000	4.5000	2:29:45 PM	4.4739	3.8329	3.5004	3.5289
FXTN 20-13	PIBD2026L139	8.0000	14Y	12/7/2026	4854	13.29					3.8410	3.5096	3.5366
RTB 15-02	PIID1527C023	5.3750	14Y	3/1/2027	4938	13.52	0.600000	4.3500	3:21:41 PM	4.6145	3.8551	3.5257	3.5501
FXTN 20-14	PIBD2027I140	8.6250	15Y	9/6/2027	5127	14.04					3.8869	3.5620	3.5805
FXTN 20-15	PIBD2028L151	9.5000	16Y	12/4/2028	5582	15.28					3.9634	3.6492	3.6537
FXTN 20-16	PIBD2030E166	8.7500	17Y	5/27/2030	6121	16.76					4.0541	3.7526	3.7404
FXTN 25-02	PIBD2530G029	12.5000	17Y	7/28/2030	6183	16.93					4.0645	3.7645	3.7504
FXTN 25-03	PIBD2531A032	11.2500	18Y	1/26/2031	6365	17.43					4.0951	3.7994	3.7797
FXTN 20-17	PIBD2031G171	8.0000	18Y	7/19/2031	6539	17.90	963.000000	4.7000	4:00:55 PM	4.5492	4.1243	3.8328	3.8077
FXTN 25-04	PIBD2531J042	9.3750	19Y	10/5/2031	6617	18.12					4.1375	3.8478	3.8202
FXTN 20-18	PIBD2032B183	5.8750	19Y	2/2/2032	6737	18.44	0.850000	5.0000	10:56:06 AM	5.0000	4.1576	3.8708	3.8396
RTB 20-01	PIID2032C014	5.8750	19Y	3/1/2032	6765	18.52	2,525.432000	4.8750	3:27:02 PM	4.4817	4.1624	3.8762	3.8441
FXTN 20-19	PIBD2032I195	5.7500	19Y	9/27/2032	6975	19.10	0.560000	5.0000	10:56:40 AM	5.0000	4.1977	3.9164	3.8778
FXTN 25-05	PIBD2532K057	8.5000	19Y	11/29/2032	7038	19.27					4.2083	3.9285	3.8880
FXTN 20-20 *	PIBD2033C206	3.6250	20Y	3/21/2033	7150	19.58	57.800000	3.8000	3:41:14 PM	3.9060	4.2271	3.9500	3.9060
FXTN 25-06	PIBD2534K062	9.2500	25Y	11/5/2034	7744	21.20					4.5818	4.3217	4.2131
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	8073	22.10					4.7783	4.5276	4.3832
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	8150	22.31					4.8243	4.5757	4.4230
FXTN 25-09	PIBD2536I097	7.6250	25Y	9/29/2036	8438	23.10					4.9963	4.7560	4.5720
FXTN 25-10	PIBD2537H103	5.7500	25Y	8/16/2037	8759	23.98					5.1880	4.9568	4.7379
RTB 25-01 *	PIID2537J015	6.1250	25Y	10/24/2037	8828	24.17	562.368000	5.0000	3:36:01 PM	4.7736	5.2292	5.0000	4.7736