

Interpolated Bonds
August 23, 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	1M	10/9/2013	43	0.12					1.3992	1.2500	1.2500
FXTN 07-45	PIBD0713K457	7.1250	2M	11/2/2013	67	0.18	3.900000	1.6250	2:27:43 PM	1.6250	1.4037	1.2500	1.2500
FXTN 05-67	PIBD0514A673	6.2500	5M	1/27/2014	153	0.42	2,000.000000	1.0000	4:13:58 PM	1.0000	1.4122	1.2500	1.2500
FXTN 10-34	PIBD1014C341	12.3750	7M	3/25/2014	210	0.57					1.4498	1.2825	1.2825
FXTN 10-35	PIBD1014G356	12.7500	11M	7/15/2014	322	0.88					1.6467	1.4643	1.4643
RTB 05-08	PIID0514I080	6.2500	1.5Y	9/24/2014	393	1.08					1.8056	1.5957	1.6284
FXTN 07-46	PIBD0714J466	6.5000	1.5Y	10/4/2014	403	1.10					1.8301	1.6152	1.6546
SPTB 10-03	SPTB1014J037	12.2500	1.5Y	10/14/2014	413	1.13					1.8546	1.6348	1.6808
FXTN 10-36	PIBD1015B367	12.3750	1.5Y	2/24/2015	546	1.49					2.1808	1.8945	2.0293
FXTN 05-68	PIBD0515E685	6.3750	2Y	5/13/2015	624	1.71					2.3721	2.0469	2.2337
FXTN 07-47	PIBD0715E477	8.3750	2Y	5/22/2015	633	1.73					2.3941	2.0645	2.2573
FXTN 04-20	PIBD0415G203	4.8750	2Y	7/21/2015	693	1.90					2.5413	2.1816	2.4145
RTB 05-09	PIID0515H097	5.8750	2Y	8/19/2015	722	1.98	202.500000	2.5000	3:44:13 PM	2.5062	2.6124	2.2383	2.4905
FXTN 10-37 *	PIBD1015H370	11.8750	2Y	8/25/2015	728	1.99					2.6271	2.2500	2.5062
FXTN 05-69	PIBD0515K697	4.6250	2.5Y	11/25/2015	820	2.25	200.000000	2.3750	3:35:56 PM	2.3750	2.6840	2.2967	2.4571
FXTN 10-38	PIBD1015L384	10.1250	2.5Y	12/15/2015	840	2.30					2.6963	2.3069	2.4465
FXTN 10-39	PIBD1016A393	9.2500	2.5Y	1/12/2016	868	2.38					2.7137	2.3211	2.4315
FXTN 07-48	PIBD0716A488	7.0000	2.5Y	1/27/2016	883	2.42	350.000000	2.4000	4:08:21 PM	2.4000	2.7229	2.3288	2.4235
RTB 05-10	PIID0516C107	6.0000	3Y	3/3/2016	919	2.52	1.000000	2.5000	3:16:59 PM	2.5000	2.7452	2.3471	2.4043
FXTN 10-40	PIBD1016C407	7.5000	3Y	3/30/2016	946	2.59					2.7619	2.3608	2.3899
FXTN 03-20	PIBD0316D206	1.6250	3Y	4/25/2016	972	2.66	7.398100	2.0400	8:49:10 AM	2.0400	2.7780	2.3740	2.3761
FXTN 10-41 *	PIBD1016D416	7.0000	3Y	4/27/2016	974	2.67					2.7792	2.3750	2.3750
FXTN 10-42	PIBD1016I420	9.1250	3.5Y	9/4/2016	1104	3.02	4.700000	2.6000	2:10:04 PM	2.6000	2.9558	2.5943	2.5818
RTB 07-01	PIID0716I018	7.0000	3.5Y	9/24/2016	1124	3.08	0.700000	2.1000	11:18:13 AM	2.1000	2.9830	2.6280	2.6136
FXTN 10-43	PIBD1016K436	6.2500	3.5Y	11/16/2016	1177	3.22					3.0550	2.7174	2.6979
FXTN 07-49	PIBD0717C493	7.0000	4Y	3/31/2017	1312	3.59					3.2384	2.9451	2.9126
FXTN 20-01	PIBD2017D011	14.3750	4Y	4/24/2017	1336	3.66					3.2710	2.9856	2.9508
FXTN 05-70	PIBD0517G705	4.6250	4Y	7/5/2017	1408	3.85	200.000000	3.0250	3:55:26 PM	3.0250	3.3688	3.1070	3.0653
RTB 07-02	PIID0717H026	6.6250	4Y	8/19/2017	1453	3.98					3.4300	3.1830	3.1368
FXTN 10-44 *	PIBD1017H447	7.7500	4Y	8/23/2017	1457	3.99	508.095011	3.3750	10:02:28 AM	3.1897	3.4354	3.1897	3.1432
FXTN 07-50	PIBD0717J502	5.3750	4.5Y	10/28/2017	1523	4.17					3.4205	3.1549	3.1169
FXTN 05-71	PIBD0517K719	4.1250	4.5Y	11/8/2017	1534	4.20	300.000000	3.0500	3:55:19 PM	3.0583	3.4180	3.1491	3.1126
FXTN 10-45	PIBD1018A451	5.8750	4.5Y	1/31/2018	1618	4.43					3.3991	3.1049	3.0792
FXTN 05-72	PIBD0518E723	2.1250	5Y	5/23/2018	1730	4.74					3.3738	3.0458	3.0346
FXTN 07-51 *	PIBD0718H511	5.0000	5Y	8/18/2018	1817	4.97	6.680000	2.8750	3:44:46 PM	2.8750	3.3542	3.0000	3.0000
FXTN 10-47	PIBD1018K478	8.8750	5.5Y	11/20/2018	1911	5.23					3.3842	3.0482	3.0482
FXTN 10-48	PIBD1019B485	7.8750	5.5Y	2/19/2019	2002	5.48	4.700000	3.0000	3:45:20 PM	3.0000	3.4132	3.0948	3.0948
FXTN 07-53	PIBD0719D531	5.0000	6Y	4/26/2019	2068	5.66					3.4342	3.1286	3.1286
FXTN 07-54	PIBD0719G547	4.7500	6Y	7/19/2019	2152	5.89					3.4610	3.1716	3.1716
FXTN 07-55	PIBD0719H555	4.7500	6.5Y	8/30/2019	2194	6.01					3.4744	3.1931	3.1931
FXTN 07-56	PIBD0719K560	3.8750	6.5Y	11/22/2019	2278	6.24	250.000000	3.2500	10:36:21 AM	3.0784	3.5011	3.2362	3.2362
FXTN 10-50	PIBD1020B508	7.7500	6.5Y	2/18/2020	2366	6.48	125.000000	3.6000	2:37:37 PM	3.6000	3.5292	3.2812	3.2812
RTB 10-01 *	PIID1020H015	7.2500	7Y	8/19/2020	2549	6.98					3.5875	3.3750	3.3750
FXTN 10-51	PIBD1020I510	6.1250	7.5Y	9/16/2020	2577	7.06					3.5911	3.3749	3.3768

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FXTN 10-52	PIBD1020L525	5.8750	7.5Y	12/16/2020	2668	7.30	163.830706	3.7000	3:33:05 PM	3.6251	3.6027	3.3746	3.3825
RTB 10-02	PIID1021C027	7.3750	8Y	3/3/2021	2745	7.52					3.6125	3.3744	3.3873
FXTN 10-53	PIBD1021D531	6.5000	8Y	4/28/2021	2801	7.67	700.000000	3.6000	11:14:04 AM	3.5481	3.6197	3.3742	3.3908
RTB 10-03	PIID1021J039	5.7500	8.5Y	10/20/2021	2976	8.15	0.500000	3.5000	11:23:08 AM	3.5000	3.6420	3.3736	3.4018
FXTN 10-55	PIBD1021K551	5.7500	8.5Y	11/24/2021	3011	8.24	400.000000	3.3000	3:41:51 PM	3.3000	3.6464	3.3735	3.4040
FXTN 10-54	PIBD1022G545	6.3750	8.5Y	1/19/2022	3067	8.40	71.440000	3.6500	11:49:17 AM	3.4295	3.6536	3.3733	3.4075
FXTN 20-02	PIBD2022C021	15.0000	9Y	3/14/2022	3121	8.54					3.6605	3.3732	3.4109
FXTN 10-56	PIBD1022H562	4.8750	9Y	8/2/2022	3262	8.93					3.6785	3.3727	3.4197
FXTN 10-57	PIBD1022I570	4.7500	9.5Y	9/13/2022	3304	9.05					3.6838	3.3726	3.4223
FXTN 20-03	PIBD2022J033	12.7500	9.5Y	10/17/2022	3338	9.14					3.6882	3.3725	3.4245
FXTN 10-58	PIBD1022L585	4.0000	9.5Y	12/6/2022	3388	9.28					3.6945	3.3723	3.4276
FXTN 20-04	PIBD2023B048	13.0000	9.5Y	2/20/2023	3464	9.48					3.7042	3.3721	3.4324
FXTN 20-05	PIBD2023E054	11.8750	10Y	5/29/2023	3562	9.75					3.7167	3.3718	3.4385
RTB 10-04 *	PIID1023H046	3.2500	10Y	8/15/2023	3640	9.97	1,788.120000	3.3579	3:50:50 PM	3.4434	3.7267	3.3715	3.4434
FXTN 20-06	PIBD2023J068	11.3750	10.5Y	10/23/2023	3709	10.15					3.7402	3.3819	3.4529
FXTN 20-07	PIBD2024F075	12.3750	11Y	6/3/2024	3933	10.77					3.7842	3.4157	3.4837
FXTN 20-08	PIBD2024H086	12.8750	11Y	8/5/2024	3996	10.94					3.7965	3.4252	3.4923
FXTN 20-09	PIBD2024K091	13.7500	12Y	11/11/2024	4094	11.21					3.8158	3.4399	3.5058
FXTN 20-10	PIBD2025D103	12.1250	12Y	4/14/2025	4248	11.63					3.8460	3.4632	3.5270
FXTN 20-11	PIBD2025J116	12.1250	13Y	10/20/2025	4437	12.15					3.8831	3.4916	3.5529
FXTN 25-01	PIBD2525K015	18.2500	13Y	11/29/2025	4477	12.26					3.8909	3.4977	3.5584
FXTN 20-12	PIBD2026A122	10.2500	13Y	1/19/2026	4528	12.40					3.9009	3.5054	3.5654
RTB 15-01	PIID1526J019	6.2500	14Y	10/20/2026	4802	13.15	593.000000	3.8750	3:42:15 PM	3.8780	3.9547	3.5467	3.6031
FXTN 20-13	PIBD2026L139	8.0000	14Y	12/7/2026	4850	13.28					3.9641	3.5539	3.6097
RTB 15-02	PIID1527C023	5.3750	14Y	3/1/2027	4934	13.51	505.290000	4.0000	3:43:18 PM	4.0068	3.9806	3.5666	3.6212
FXTN 20-14	PIBD2027I140	8.6250	15Y	9/6/2027	5123	14.03					4.0177	3.5950	3.6472
FXTN 20-15	PIBD2028L151	9.5000	16Y	12/4/2028	5578	15.27					4.1069	3.6636	3.7097
FXTN 20-16	PIBD2030E166	8.7500	17Y	5/27/2030	6117	16.75	1.600000	4.8750	8:49:44 AM	4.8750	4.2127	3.7449	3.7838
FXTN 25-02	PIBD2530G029	12.5000	17Y	7/28/2030	6179	16.92	200.000000	5.0000	2:59:29 PM	5.0000	4.2249	3.7542	3.7923
FXTN 25-03	PIBD2531A032	11.2500	18Y	1/26/2031	6361	17.42					4.2606	3.7817	3.8173
FXTN 20-17	PIBD2031G171	8.0000	18Y	7/19/2031	6535	17.89	1,113.440000	4.8650	4:00:58 PM	4.8744	4.2947	3.8079	3.8412
FXTN 25-04	PIBD2531J042	9.3750	19Y	10/5/2031	6613	18.11					4.3100	3.8197	3.8520
FXTN 20-18	PIBD2032B183	5.8750	19Y	2/2/2032	6733	18.43	1.000000	5.0000	9:48:43 AM	5.0000	4.3336	3.8377	3.8684
RTB 20-01	PIID2032C014	5.8750	19Y	3/1/2032	6761	18.51	219.400000	5.2500	3:51:59 PM	5.1555	4.3391	3.8420	3.8723
FXTN 20-19	PIBD2032I195	5.7500	19Y	9/27/2032	6971	19.09	80.000000	5.0000	9:21:22 AM	5.0000	4.3803	3.8736	3.9012
FXTN 25-05	PIBD2532K057	8.5000	19Y	11/29/2032	7034	19.26					4.3926	3.8831	3.9098
FXTN 20-20 *	PIBD2033C206	3.6250	20Y	3/21/2033	7146	19.56	67.000000	4.0000	3:01:07 PM	3.9252	4.4146	3.9000	3.9252
FXTN 25-06	PIBD2534K062	9.2500	25Y	11/5/2034	7740	21.19					4.7915	4.2019	4.2667
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	8069	22.09					5.0002	4.3691	4.4558
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	8146	22.30	53.725927	5.7250	3:53:43 PM	5.8398	5.0490	4.4082	4.5001
FXTN 25-09	PIBD2536I097	7.6250	25Y	9/29/2036	8434	23.09					5.2318	4.5546	4.6656
FXTN 25-10	PIBD2537H103	5.7500	25Y	8/16/2037	8755	23.97	62.998000	4.9100	3:45:01 PM	4.9958	5.4354	4.7177	4.8501
RTB 25-01 *	PIID2537J015	6.1250	25Y	10/24/2037	8824	24.16	882.752000	5.0000	3:31:02 PM	4.8244	5.4792	4.7528	4.8898