

Interpolated Bonds  
September 10, 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	28	0.08					2.4067	2.3047	2.3047
FXTN 07-45	PIBD0713K457	7.1250	2M	11/2/2013	52	0.14					1.5566	1.3750	1.3750
FXTN 05-67	PIBD0514A673	6.2500	5M	1/27/2014	138	0.38					1.7528	1.5848	1.5149
FXTN 10-34	PIBD1014C341	12.3750	7M	3/25/2014	195	0.53					1.9134	1.7555	1.6442
FXTN 10-35	PIBD1014G356	12.7500	10M	7/15/2014	307	0.84					1.9646	1.7863	1.7519
RTB 05-08	PIID0514I080	6.2500	1.5Y	9/24/2014	378	1.03	0.075000	2.5000	10:54:17 AM	2.5000	2.0508	1.8472	1.8472
FXTN 07-46	PIBD0714J466	6.5000	1.5Y	10/4/2014	388	1.06					2.0809	1.8697	1.8697
SPTB 10-03	SPTB1014J037	12.2500	1.5Y	10/14/2014	398	1.09					2.1111	1.8921	1.8921
FXTN 10-36	PIBD1015B367	12.3750	1.5Y	2/24/2015	531	1.45					2.5119	2.1910	2.1910
FXTN 05-68	PIBD0515E685	6.3750	2Y	5/13/2015	609	1.67					2.7470	2.3663	2.3663
FXTN 07-47	PIBD0715E477	8.3750	2Y	5/22/2015	618	1.69					2.7741	2.3865	2.3865
FXTN 04-20	PIBD0415G203	4.8750	2Y	7/21/2015	678	1.86					2.9549	2.5213	2.5213
RTB 05-09	PIID0515H097	5.8750	2Y	8/19/2015	707	1.94	11.305000	2.5500	3:40:24 PM	2.5570	3.0423	2.5865	2.5865
FXTN 10-37 *	PIBD1015H370	11.8750	2Y	8/25/2015	713	1.95					3.0604	2.6000	2.6000
FXTN 05-69	PIBD0515K697	4.6250	2.5Y	11/25/2015	805	2.20					3.0660	2.6052	2.6039
FXTN 10-38	PIBD1015L384	10.1250	2.5Y	12/15/2015	825	2.26					3.0672	2.6064	2.6047
FXTN 10-39	PIBD1016A393	9.2500	2.5Y	1/12/2016	853	2.34					3.0689	2.6080	2.6059
FXTN 07-48	PIBD0716A488	7.0000	2.5Y	1/27/2016	868	2.38					3.0698	2.6088	2.6065
RTB 05-10	PIID0516C107	6.0000	2.5Y	3/3/2016	904	2.48	0.040000	2.7500	12:29:55 PM	2.7500	3.0720	2.6109	2.6080
FXTN 10-40	PIBD1016C407	7.5000	3Y	3/30/2016	931	2.55					3.0737	2.6124	2.6092
FXTN 03-20	PIBD0316D206	1.6250	3Y	4/25/2016	957	2.62					3.0753	2.6139	2.6103
FXTN 10-41	PIBD1016D416	7.0000	3Y	4/27/2016	959	2.63					3.0754	2.6140	2.6103
FXTN 10-42 *	PIBD1016I420	9.1250	3Y	9/4/2016	1089	2.98	478.000000	2.5000	2:43:25 PM	2.6158	3.0833	2.6214	2.6158
RTB 07-01	PIID0716I018	7.0000	3.5Y	9/24/2016	1109	3.04					3.1115	2.6641	2.6517
FXTN 10-43	PIBD1016K436	6.2500	3.5Y	11/16/2016	1162	3.18					3.1863	2.7772	2.7470
FXTN 07-49	PIBD0717C493	7.0000	4Y	3/31/2017	1297	3.55					3.3767	3.0654	2.9895
FXTN 20-01	PIBD2017D011	14.3750	4Y	4/24/2017	1321	3.62					3.4106	3.1167	3.0326
FXTN 05-70	PIBD0517G705	4.6250	4Y	7/5/2017	1393	3.81					3.5122	3.2704	3.1620
RTB 07-02	PIID0717H026	6.6250	4Y	8/19/2017	1438	3.94					3.5757	3.3665	3.2428
FXTN 10-44 *	PIBD1017H447	7.7500	4Y	8/23/2017	1442	3.95					3.5813	3.3750	3.2500
FXTN 07-50	PIBD0717J502	5.3750	4.5Y	10/28/2017	1508	4.13	1.000000	3.0000	10:52:51 AM	3.0000	3.5695	3.3521	3.2088
FXTN 05-71	PIBD0517K719	4.1250	4.5Y	11/8/2017	1519	4.16					3.5675	3.3483	3.2019
FXTN 10-45	PIBD1018A451	5.8750	4.5Y	1/31/2018	1603	4.39	27.400000	3.0000	3:24:16 PM	3.0000	3.5524	3.3191	3.1494
FXTN 05-72	PIBD0518E723	2.1250	5Y	5/23/2018	1715	4.70					3.5323	3.2802	3.0794
FXTN 07-51 *	PIBD0718H511	5.0000	5Y	8/18/2018	1802	4.93	200.000000	3.0000	3:26:33 PM	3.0250	3.5167	3.2500	3.0250
FXTN 10-47	PIBD1018K478	8.8750	5.5Y	11/20/2018	1896	5.19					3.5582	3.2982	3.0699
FXTN 10-48	PIBD1019B485	7.8750	5.5Y	2/19/2019	1987	5.44					3.5983	3.3448	3.1135
FXTN 07-53	PIBD0719D531	5.0000	6Y	4/26/2019	2053	5.62					3.6274	3.3786	3.1450
FXTN 07-54	PIBD0719G547	4.7500	6Y	7/19/2019	2137	5.85					3.6645	3.4216	3.1852
FXTN 07-55	PIBD0719H555	4.7500	6Y	8/30/2019	2179	5.97					3.6830	3.4431	3.2053
FXTN 07-56	PIBD0719K560	3.8750	6.5Y	11/22/2019	2263	6.20	60.000000	3.1500	3:00:09 PM	3.1500	3.7201	3.4862	3.2454
FXTN 10-50	PIBD1020B508	7.7500	6.5Y	2/18/2020	2351	6.44					3.7589	3.5312	3.2875
RTB 10-01 *	PIID1020H015	7.2500	7Y	8/19/2020	2534	6.94	50.000000	3.3750	2:33:07 PM	3.3750	3.8396	3.6250	3.3750
FXTN 10-51	PIBD1020I510	6.1250	7.5Y	9/16/2020	2562	7.01					3.8374	3.6218	3.3767

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FXTN 10-52	PIBD1020L525	5.8750	7.5Y	12/16/2020	2653	7.26					3.8304	3.6114	3.3821
RTB 10-02	PIID1021C027	7.3750	7.5Y	3/3/2021	2730	7.47	10.500000	3.1250	3:07:18 PM	3.1426	3.8245	3.6025	3.3866
FXTN 10-53	PIBD1021D531	6.5000	8Y	4/28/2021	2786	7.63	300.000000	3.5250	10:11:41 AM	3.5250	3.8202	3.5961	3.3900
RTB 10-03	PIID1021J039	5.7500	8.5Y	10/20/2021	2961	8.11					3.8066	3.5761	3.4004
FXTN 10-55	PIBD1021K551	5.7500	8.5Y	11/24/2021	2996	8.20	38.000000	3.4750	11:22:15 AM	3.4750	3.8039	3.5721	3.4024
FXTN 10-54	PIBD1022G545	6.3750	8.5Y	1/19/2022	3052	8.36					3.7996	3.5657	3.4058
FXTN 20-02	PIBD2022C021	15.0000	9Y	3/14/2022	3106	8.50					3.7955	3.5595	3.4090
FXTN 10-56	PIBD1022H562	4.8750	9Y	8/2/2022	3247	8.89					3.7846	3.5433	3.4173
FXTN 10-57	PIBD1022I570	4.7500	9.5Y	9/13/2022	3289	9.00					3.7813	3.5385	3.4198
FXTN 20-03	PIBD2022J033	12.7500	9.5Y	10/17/2022	3323	9.10					3.7787	3.5346	3.4219
FXTN 10-58	PIBD1022L585	4.0000	9.5Y	12/6/2022	3373	9.23	100.000000	3.7500	3:26:08 PM	3.7500	3.7748	3.5289	3.4248
FXTN 20-04	PIBD2023B048	13.0000	9.5Y	2/20/2023	3449	9.44					3.7690	3.5202	3.4293
FXTN 20-05	PIBD2023E054	11.8750	10Y	5/29/2023	3547	9.71					3.7614	3.5089	3.4352
RTB 10-04 *	PIID1023H046	3.2500	10Y	8/15/2023	3625	9.92	207.188000	3.4351	3:51:42 PM	3.4398	3.7554	3.5000	3.4398
FXTN 20-06	PIBD2023J068	11.3750	10.5Y	10/23/2023	3694	10.11					3.7663	3.5098	3.4508
FXTN 20-07	PIBD2024F075	12.3750	11Y	6/3/2024	3918	10.73					3.8018	3.5418	3.4866
FXTN 20-08	PIBD2024H086	12.8750	11Y	8/5/2024	3981	10.90					3.8118	3.5508	3.4967
FXTN 20-09	PIBD2024K091	13.7500	12Y	11/11/2024	4079	11.17					3.8273	3.5647	3.5123
FXTN 20-10	PIBD2025D103	12.1250	12Y	4/14/2025	4233	11.59					3.8516	3.5867	3.5369
FXTN 20-11	PIBD2025J116	12.1250	13Y	10/20/2025	4422	12.11					3.8816	3.6137	3.5671
FXTN 25-01	PIBD2525K015	18.2500	13Y	11/29/2025	4462	12.22					3.8879	3.6194	3.5735
FXTN 20-12	PIBD2026A122	10.2500	13Y	1/19/2026	4513	12.36	150.000000	4.9500	3:31:43 PM	4.9666	3.8960	3.6266	3.5817
RTB 15-01	PIID1526J019	6.2500	14Y	10/20/2026	4787	13.11	5.480000	4.6000	11:28:30 AM	4.6000	3.9393	3.6657	3.6255
FXTN 20-13	PIBD2026L139	8.0000	14Y	12/7/2026	4835	13.24					3.9469	3.6726	3.6331
RTB 15-02	PIID1527C023	5.3750	14Y	3/1/2027	4919	13.47	0.100000	4.7500	3:18:38 PM	4.7500	3.9602	3.6845	3.6466
FXTN 20-14	PIBD2027I140	8.6250	14Y	9/6/2027	5108	13.98					3.9902	3.7115	3.6768
FXTN 20-15	PIBD2028L151	9.5000	16Y	12/4/2028	5563	15.23					4.0622	3.7764	3.7495
FXTN 20-16	PIBD2030E166	8.7500	17Y	5/27/2030	6102	16.71					4.1475	3.8533	3.8356
FXTN 25-02	PIBD2530G029	12.5000	17Y	7/28/2030	6164	16.88					4.1573	3.8621	3.8455
FXTN 25-03	PIBD2531A032	11.2500	18Y	1/26/2031	6346	17.37					4.1861	3.8880	3.8746
FXTN 20-17	PIBD2031G171	8.0000	18Y	7/19/2031	6520	17.85	6,687.000000	4.8300	4:03:31 PM	4.6121	4.2137	3.9129	3.9024
FXTN 25-04	PIBD2531J042	9.3750	19Y	10/5/2031	6598	18.06					4.2260	3.9240	3.9148
FXTN 20-18	PIBD2032B183	5.8750	19Y	2/2/2032	6718	18.39	0.300000	5.2500	11:50:59 AM	5.2500	4.2450	3.9411	3.9340
RTB 20-01	PIID2032C014	5.8750	19Y	3/1/2032	6746	18.47	3,977.241000	4.7500	3:51:29 PM	4.3928	4.2495	3.9451	3.9385
FXTN 20-19	PIBD2032I195	5.7500	19Y	9/27/2032	6956	19.04	36.690000	5.4000	10:09:55 AM	5.4000	4.2827	3.9750	3.9720
FXTN 25-05	PIBD2532K057	8.5000	19Y	11/29/2032	7019	19.22					4.2927	3.9840	3.9821
FXTN 20-20 *	PIBD2033C206	3.6250	20Y	3/21/2033	7131	19.52	14.867000	3.8000	3:07:16 PM	3.9510	4.3104	4.0000	4.0000
FXTN 25-06	PIBD2534K062	9.2500	25Y	11/5/2034	7725	21.15					4.7146	4.3890	4.3914
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	8054	22.05					4.9384	4.6044	4.6082
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	8131	22.26	40.000000	5.3500	2:30:32 PM	5.3500	4.9908	4.6548	4.6589
FXTN 25-09	PIBD2536I097	7.6250	25Y	9/29/2036	8419	23.05					5.1867	4.8434	4.8487
FXTN 25-10	PIBD2537H103	5.7500	25Y	8/16/2037	8740	23.93	6.800000	5.3750	2:34:22 PM	5.3750	5.4052	5.0536	5.0602
RTB 25-01 *	PIID2537J015	6.1250	25Y	10/24/2037	8809	24.12	1,995.194000	5.0500	3:53:21 PM	5.0998	5.4521	5.0988	5.1057