

Interpolated Bonds
September 11, 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	27	0.07					2.4190	2.3245	2.3245
FXTN 07-45	PIBD0713K457	7.1250	2M	11/2/2013	51	0.14					1.5459	1.3290	1.3290
FXTN 05-67	PIBD0514A673	6.2500	5M	1/27/2014	137	0.38	5,905.000000	1.2500	11:46:29 AM	1.1630	1.6831	0.9620	0.9617
FXTN 10-34	PIBD1014C341	12.3750	7M	3/25/2014	194	0.53	10.000000	1.6250	10:50:13 AM	1.6250	1.8088	1.1843	1.1838
FXTN 10-35	PIBD1014G356	12.7500	10M	7/15/2014	306	0.84					1.9165	1.4078	1.4077
RTB 05-08	PIID0514I080	6.2500	1.5Y	9/24/2014	377	1.03	4.000000	1.5250	11:54:13 AM	1.5250	2.0280	1.5720	1.5667
FXTN 07-46	PIBD0714J466	6.5000	1.5Y	10/4/2014	387	1.06					2.0582	1.6027	1.5949
SPTB 10-03	SPTB1014J037	12.2500	1.5Y	10/14/2014	397	1.09					2.0884	1.6334	1.6230
FXTN 10-36	PIBD1015B367	12.3750	1.5Y	2/24/2015	530	1.45					2.4900	2.0415	1.9975
FXTN 05-68	PIBD0515E685	6.3750	2Y	5/13/2015	608	1.66					2.7256	2.2809	2.2172
FXTN 07-47	PIBD0715E477	8.3750	2Y	5/22/2015	617	1.69					2.7527	2.3085	2.2425
FXTN 04-20	PIBD0415G203	4.8750	2Y	7/21/2015	677	1.85					2.9339	2.4926	2.4114
RTB 05-09	PIID0515H097	5.8750	2Y	8/19/2015	706	1.93	554.698283	2.5100	4:13:07 PM	2.5100	3.0215	2.5816	2.4931
FXTN 10-37 *	PIBD1015H370	11.8750	2Y	8/25/2015	712	1.95					3.0396	2.6000	2.5100
FXTN 05-69	PIBD0515K697	4.6250	2.5Y	11/25/2015	804	2.20					3.0452	2.6000	2.5341
FXTN 10-38	PIBD1015L384	10.1250	2.5Y	12/15/2015	824	2.26					3.0464	2.6000	2.5393
FXTN 10-39	PIBD1016A393	9.2500	2.5Y	1/12/2016	852	2.33					3.0481	2.6000	2.5466
FXTN 07-48	PIBD0716A488	7.0000	2.5Y	1/27/2016	867	2.37					3.0490	2.6000	2.5505
RTB 05-10	PIID0516C107	6.0000	2.5Y	3/3/2016	903	2.47	2.188000	2.6000	3:22:51 PM	2.6000	3.0512	2.6000	2.5599
FXTN 10-40	PIBD1016C407	7.5000	3Y	3/30/2016	930	2.55					3.0529	2.6000	2.5670
FXTN 03-20	PIBD0316D206	1.6250	3Y	4/25/2016	956	2.62					3.0545	2.6000	2.5738
FXTN 10-41	PIBD1016D416	7.0000	3Y	4/27/2016	958	2.62					3.0546	2.6000	2.5743
FXTN 10-42 *	PIBD1016I420	9.1250	3Y	9/4/2016	1088	2.98	450.000000	2.6000	3:22:16 PM	2.6083	3.0625	2.6000	2.6083
RTB 07-01	PIID0716I018	7.0000	3.5Y	9/24/2016	1108	3.03	8.000000	3.0000	3:21:07 PM	3.0000	3.0846	2.6368	2.6447
FXTN 10-43	PIBD1016K436	6.2500	3.5Y	11/16/2016	1161	3.18					3.1431	2.7344	2.7410
FXTN 07-49	PIBD0717C493	7.0000	4Y	3/31/2017	1296	3.55					3.2921	2.9830	2.9864
FXTN 20-01	PIBD2017D011	14.3750	4Y	4/24/2017	1320	3.61					3.3186	3.0272	3.0300
FXTN 05-70	PIBD0517G705	4.6250	4Y	7/5/2017	1392	3.81					3.3980	3.1598	3.1609
RTB 07-02	PIID0717H026	6.6250	4Y	8/19/2017	1437	3.93	5.500000	2.8500	10:07:49 AM	2.9947	3.4477	3.2426	3.2427
FXTN 10-44 *	PIBD1017H447	7.7500	4Y	8/23/2017	1441	3.95					3.4521	3.2500	3.2500
FXTN 07-50	PIBD0717J502	5.3750	4.5Y	10/28/2017	1507	4.13					3.4517	3.2042	3.2176
FXTN 05-71	PIBD0517K719	4.1250	4.5Y	11/8/2017	1518	4.16					3.4517	3.1965	3.2122
FXTN 10-45	PIBD1018A451	5.8750	4.5Y	1/31/2018	1602	4.39	45.000000	3.1350	9:54:51 AM	3.1350	3.4512	3.1382	3.1710
FXTN 05-72	PIBD0518E723	2.1250	5Y	5/23/2018	1714	4.69					3.4505	3.0604	3.1160
FXTN 07-51 *	PIBD0718H511	5.0000	5Y	8/18/2018	1801	4.93	163.000000	3.1500	3:06:36 PM	3.0733	3.4500	3.0000	3.0733
FXTN 10-47	PIBD1018K478	8.8750	5.5Y	11/20/2018	1895	5.19					3.4810	3.0642	3.1281
FXTN 10-48	PIBD1019B485	7.8750	5.5Y	2/19/2019	1986	5.44					3.5111	3.1264	3.1811
FXTN 07-53	PIBD0719D531	5.0000	6Y	4/26/2019	2052	5.62					3.5329	3.1714	3.2196
FXTN 07-54	PIBD0719G547	4.7500	6Y	7/19/2019	2136	5.85					3.5606	3.2288	3.2686
FXTN 07-55	PIBD0719H555	4.7500	6Y	8/30/2019	2178	5.96					3.5745	3.2575	3.2931
FXTN 07-56	PIBD0719K560	3.8750	6.5Y	11/22/2019	2262	6.19	297.000000	3.1000	10:43:27 AM	3.1000	3.6022	3.3149	3.3420
FXTN 10-50	PIBD1020B508	7.7500	6.5Y	2/18/2020	2350	6.43					3.6313	3.3750	3.3933
RTB 10-01 *	PIID1020H015	7.2500	7Y	8/19/2020	2533	6.93					3.6917	3.5000	3.5000
FXTN 10-51	PIBD1020I510	6.1250	7.5Y	9/16/2020	2561	7.01					3.6928	3.5000	3.4995

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FXTN 10-52	PIBD1020L525	5.8750	7.5Y	12/16/2020	2652	7.26	6.280000	3.6500	3:07:14 PM	3.3346	3.6964	3.5000	3.4981
RTB 10-02	PIID1021C027	7.3750	7.5Y	3/3/2021	2729	7.47					3.6995	3.5000	3.4968
FXTN 10-53	PIBD1021D531	6.5000	8Y	4/28/2021	2785	7.62					3.7017	3.5000	3.4959
RTB 10-03	PIID1021J039	5.7500	8.5Y	10/20/2021	2960	8.10	0.020000	3.5000	11:16:55 AM	3.5000	3.7086	3.5000	3.4930
FXTN 10-55	PIBD1021K551	5.7500	8.5Y	11/24/2021	2995	8.20					3.7100	3.5000	3.4925
FXTN 10-54	PIBD1022G545	6.3750	8.5Y	1/19/2022	3051	8.35	5,250.000000	3.4000	3:44:52 PM	3.3989	3.7123	3.5000	3.4915
FXTN 20-02	PIBD2022C021	15.0000	8.5Y	3/14/2022	3105	8.50					3.7144	3.5000	3.4907
FXTN 10-56	PIBD1022H562	4.8750	9Y	8/2/2022	3246	8.89					3.7200	3.5000	3.4884
FXTN 10-57	PIBD1022I570	4.7500	9.5Y	9/13/2022	3288	9.00					3.7217	3.5000	3.4877
FXTN 20-03	PIBD2022J033	12.7500	9.5Y	10/17/2022	3322	9.10					3.7230	3.5000	3.4871
FXTN 10-58	PIBD1022L585	4.0000	9.5Y	12/6/2022	3372	9.23					3.7250	3.5000	3.4863
FXTN 20-04	PIBD2023B048	13.0000	9.5Y	2/20/2023	3448	9.44					3.7280	3.5000	3.4851
FXTN 20-05	PIBD2023E054	11.8750	10Y	5/29/2023	3546	9.71					3.7319	3.5000	3.4835
RTB 10-04 *	PIID1023H046	3.2500	10Y	8/15/2023	3624	9.92	476.093000	3.3750	3:25:57 PM	3.4822	3.7350	3.5000	3.4822
FXTN 20-06	PIBD2023J068	11.3750	10.5Y	10/23/2023	3693	10.11					3.7464	3.5098	3.4924
FXTN 20-07	PIBD2024F075	12.3750	11Y	6/3/2024	3917	10.72					3.7834	3.5418	3.5255
FXTN 20-08	PIBD2024H086	12.8750	11Y	8/5/2024	3980	10.90					3.7939	3.5508	3.5348
FXTN 20-09	PIBD2024K091	13.7500	12Y	11/11/2024	4078	11.16					3.8101	3.5647	3.5493
FXTN 20-10	PIBD2025D103	12.1250	12Y	4/14/2025	4232	11.59					3.8355	3.5867	3.5720
FXTN 20-11	PIBD2025J116	12.1250	13Y	10/20/2025	4421	12.10					3.8668	3.6137	3.5999
FXTN 25-01	PIBD2525K015	18.2500	13Y	11/29/2025	4461	12.21					3.8734	3.6194	3.6058
FXTN 20-12	PIBD2026A122	10.2500	13Y	1/19/2026	4512	12.35	251.000000	4.9700	2:42:19 PM	4.6807	3.8818	3.6266	3.6133
RTB 15-01	PIID1526J019	6.2500	14Y	10/20/2026	4786	13.10	25.000000	4.5000	2:13:54 PM	4.5000	3.9271	3.6657	3.6538
FXTN 20-13	PIBD2026L139	8.0000	14Y	12/7/2026	4834	13.23					3.9350	3.6726	3.6609
RTB 15-02	PIID1527C023	5.3750	14Y	3/1/2027	4918	13.46	100.000000	3.9990	10:20:56 AM	3.9995	3.9489	3.6845	3.6733
FXTN 20-14	PIBD2027I140	8.6250	14Y	9/6/2027	5107	13.98	306.000000	5.0500	2:42:39 PM	5.0124	3.9802	3.7115	3.7012
FXTN 20-15	PIBD2028L151	9.5000	16Y	12/4/2028	5562	15.23					4.0554	3.7764	3.7684
FXTN 20-16	PIBD2030E166	8.7500	17Y	5/27/2030	6101	16.70					4.1445	3.8533	3.8480
FXTN 25-02	PIBD2530G029	12.5000	17Y	7/28/2030	6163	16.87					4.1547	3.8621	3.8572
FXTN 25-03	PIBD2531A032	11.2500	18Y	1/26/2031	6345	17.37					4.1848	3.8880	3.8841
FXTN 20-17	PIBD2031G171	8.0000	18Y	7/19/2031	6519	17.85	900.625000	4.8500	3:31:14 PM	4.8643	4.2136	3.9129	3.9098
FXTN 25-04	PIBD2531J042	9.3750	19Y	10/5/2031	6597	18.06					4.2265	3.9240	3.9213
FXTN 20-18	PIBD2032B183	5.8750	19Y	2/2/2032	6717	18.39					4.2463	3.9411	3.9390
RTB 20-01	PIID2032C014	5.8750	19Y	3/1/2032	6745	18.47	10.051000	5.1500	3:57:23 PM	5.0412	4.2510	3.9451	3.9431
FXTN 20-19	PIBD2032I195	5.7500	19Y	9/27/2032	6955	19.04	29.500000	3.9750	10:40:21 AM	3.9750	4.2857	3.9750	3.9742
FXTN 25-05	PIBD2532K057	8.5000	19Y	11/29/2032	7018	19.21					4.2961	3.9840	3.9835
FXTN 20-20 *	PIBD2033C206	3.6250	20Y	3/21/2033	7130	19.52	23.000000	4.0000	11:11:38 AM	4.0000	4.3146	4.0000	4.0000
FXTN 25-06	PIBD2534K062	9.2500	25Y	11/5/2034	7724	21.15					4.7201	4.4407	4.4248
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	8053	22.05					4.9446	4.6848	4.6601
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	8130	22.26	2.100000	5.3500	9:19:30 AM	5.3500	4.9972	4.7420	4.7151
FXTN 25-09	PIBD2536I097	7.6250	25Y	9/29/2036	8418	23.05					5.1938	4.9556	4.9211
FXTN 25-10	PIBD2537H103	5.7500	25Y	8/16/2037	8739	23.93	0.500000	5.4500	2:51:20 PM	5.4500	5.4129	5.1938	5.1507
RTB 25-01 *	PIID2537J015	6.1250	25Y	10/24/2037	8808	24.11	43.216320	5.0750	3:53:59 PM	5.0981	5.4600	5.2450	5.2000