

Interpolated Bonds
September 18, 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	20	0.05					2.3808	1.9325	1.9325
FXTN 07-45	PIBD0713K457	7.1250	2M	11/2/2013	44	0.12	1.300000	0.9000	3:01:05 PM	0.9000	1.1418	0.2536	0.2571
FXTN 05-67	PIBD0514A673	6.2500	5M	1/27/2014	130	0.36	2,104.700000	0.7500	2:55:02 PM	1.9541	1.2157	1.0549	1.1049
FXTN 10-34	PIBD1014C341	12.3750	6M	3/25/2014	187	0.51					1.3353	1.1821	1.2321
FXTN 10-35	PIBD1014G356	12.7500	10M	7/15/2014	299	0.82					1.6278	1.4701	1.5032
RTB 05-08	PIID0514I080	6.2500	1.5Y	9/24/2014	370	1.01	3.537000	1.5000	2:52:05 PM	1.6058	1.8392	1.6269	1.6505
FXTN 07-46	PIBD0714J466	6.5000	1.5Y	10/4/2014	380	1.04					1.8767	1.6398	1.6626
SPTB 10-03	SPTB1014J037	12.2500	1.5Y	10/14/2014	390	1.07					1.9142	1.6526	1.6747
FXTN 10-36	PIBD1015B367	12.3750	1.5Y	2/24/2015	523	1.43	370.000000	0.9000	10:41:38 AM	1.0249	2.4131	1.8232	1.8360
FXTN 05-68	PIBD0515E685	6.3750	2Y	5/13/2015	601	1.65					2.7057	1.9232	1.9305
FXTN 07-47	PIBD0715E477	8.3750	2Y	5/22/2015	610	1.67	30.000000	2.1000	10:17:43 AM	2.1000	2.7394	1.9348	1.9414
FXTN 04-20	PIBD0415G203	4.8750	2Y	7/21/2015	670	1.83					2.9645	2.0117	2.0142
RTB 05-09	PIID0515H097	5.8750	2Y	8/19/2015	699	1.91	48.955000	2.0300	9:49:43 AM	2.0300	3.0733	2.0489	2.0493
FXTN 10-37 *	PIBD1015H370	11.8750	2Y	8/25/2015	705	1.93					3.0958	2.0566	2.0566
FXTN 05-69	PIBD0515K697	4.6250	2.5Y	11/25/2015	797	2.18					3.1050	2.1345	2.1171
FXTN 10-38	PIBD1015L384	10.1250	2.5Y	12/15/2015	817	2.24	200.000000	2.1500	3:12:28 PM	2.1875	3.1070	2.1514	2.1303
FXTN 10-39	PIBD1016A393	9.2500	2.5Y	1/12/2016	845	2.31					3.1098	2.1752	2.1487
FXTN 07-48	PIBD0716A488	7.0000	2.5Y	1/27/2016	860	2.35	501.000000	2.8750	11:45:54 AM	2.2512	3.1113	2.1879	2.1585
RTB 05-10	PIID0516C107	6.0000	2.5Y	3/3/2016	896	2.45	7.454000	2.1000	11:27:54 AM	2.1000	3.1148	2.2183	2.1822
FXTN 10-40	PIBD1016C407	7.5000	3Y	3/30/2016	923	2.53					3.1175	2.2412	2.2000
FXTN 03-20	PIBD0316D206	1.6250	3Y	4/25/2016	949	2.60	384.200000	2.3500	3:18:47 PM	2.3039	3.1201	2.2632	2.2171
FXTN 10-41	PIBD1016D416	7.0000	3Y	4/27/2016	951	2.60					3.1203	2.2649	2.2184
FXTN 10-42 *	PIBD1016I420	9.1250	3Y	9/4/2016	1081	2.96					3.1333	2.3750	2.3039
RTB 07-01	PIID0716I018	7.0000	3.5Y	9/24/2016	1101	3.01	10.937000	2.6500	11:40:57 AM	2.6868	3.1581	2.4317	2.3618
FXTN 10-43	PIBD1016K436	6.2500	3.5Y	11/16/2016	1154	3.16					3.2238	2.5818	2.5151
FXTN 07-49	PIBD0717C493	7.0000	4Y	3/31/2017	1289	3.53	1.000000	3.0000	11:46:33 AM	3.0000	3.3911	2.9642	2.9056
FXTN 20-01	PIBD2017D011	14.3750	4Y	4/24/2017	1313	3.59					3.4208	3.0322	2.9750
FXTN 05-70	PIBD0517G705	4.6250	4Y	7/5/2017	1385	3.79	0.600000	2.2000	2:53:58 PM	2.2000	3.5101	3.2362	3.1833
RTB 07-02	PIID0717H026	6.6250	4Y	8/19/2017	1430	3.92					3.5658	3.3637	3.3134
FXTN 10-44 *	PIBD1017H447	7.7500	4Y	8/23/2017	1434	3.93					3.5708	3.3750	3.3250
FXTN 07-50	PIBD0717J502	5.3750	4.5Y	10/28/2017	1500	4.11					3.5586	3.3521	3.3041
FXTN 05-71	PIBD0517K719	4.1250	4.5Y	11/8/2017	1511	4.14					3.5566	3.3483	3.3006
FXTN 10-45	PIBD1018A451	5.8750	4.5Y	1/31/2018	1595	4.37	200.000000	3.1500	11:19:43 AM	3.1750	3.5410	3.3191	3.2739
FXTN 05-72	PIBD0518E723	2.1250	5Y	5/23/2018	1707	4.67	930.000000	3.2100	4:05:06 PM	3.2009	3.5203	3.2802	3.2384
FXTN 07-51 *	PIBD0718H511	5.0000	5Y	8/18/2018	1794	4.91	1,000.000000	3.2200	4:05:32 PM	3.2200	3.5042	3.2500	3.2108
FXTN 10-47	PIBD1018K478	8.8750	5.5Y	11/20/2018	1888	5.17					3.5446	3.2964	3.2620
FXTN 10-48	PIBD1019B485	7.8750	5.5Y	2/19/2019	1979	5.42	25.400000	3.2500	11:47:10 AM	3.2718	3.5838	3.3413	3.3116
FXTN 07-53	PIBD0719D531	5.0000	6Y	4/26/2019	2045	5.60					3.6122	3.3738	3.3476
FXTN 07-54	PIBD0719G547	4.7500	6Y	7/19/2019	2129	5.83					3.6483	3.4153	3.3934
FXTN 07-55	PIBD0719H555	4.7500	6Y	8/30/2019	2171	5.94					3.6664	3.4360	3.4163
FXTN 07-56	PIBD0719K560	3.8750	6.5Y	11/22/2019	2255	6.17					3.7026	3.4775	3.4620
FXTN 10-50	PIBD1020B508	7.7500	6.5Y	2/18/2020	2343	6.41					3.7404	3.5209	3.5100
RTB 10-01	PIID1020H015	7.2500	7Y	8/19/2020	2526	6.92	1.000000	3.5000	10:15:40 AM	3.5000	3.8192	3.6112	3.6097
FXTN 10-51 *	PIBD1020I510	6.1250	7Y	9/16/2020	2554	6.99					3.8312	3.6250	3.6250

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FXTN 10-52	PIBD1020L525	5.8750	7.5Y	12/16/2020	2645	7.24					3.8257	3.6039	3.6096
RTB 10-02	PIID1021C027	7.3750	7.5Y	3/3/2021	2722	7.45					3.8210	3.5861	3.5966
FXTN 10-53	PIBD1021D531	6.5000	8Y	4/28/2021	2778	7.61					3.8176	3.5732	3.5871
RTB 10-03	PIID1021J039	5.7500	8.5Y	10/20/2021	2953	8.08					3.8070	3.5327	3.5575
FXTN 10-55	PIBD1021K551	5.7500	8.5Y	11/24/2021	2988	8.18					3.8049	3.5246	3.5516
FXTN 10-54	PIBD1022G545	6.3750	8.5Y	1/19/2022	3044	8.33					3.8015	3.5116	3.5422
FXTN 20-02	PIBD2022C021	15.0000	8.5Y	3/14/2022	3098	8.48					3.7982	3.4991	3.5330
FXTN 10-56	PIBD1022H562	4.8750	9Y	8/2/2022	3239	8.87					3.7896	3.4665	3.5092
FXTN 10-57	PIBD1022I570	4.7500	9Y	9/13/2022	3281	8.98					3.7871	3.4568	3.5021
FXTN 20-03	PIBD2022J033	12.7500	9.5Y	10/17/2022	3315	9.08					3.7850	3.4489	3.4964
FXTN 10-58	PIBD1022L585	4.0000	9.5Y	12/6/2022	3365	9.21					3.7820	3.4373	3.4879
FXTN 20-04	PIBD2023B048	13.0000	9.5Y	2/20/2023	3441	9.42					3.7774	3.4197	3.4751
FXTN 20-05	PIBD2023E054	11.8750	10Y	5/29/2023	3539	9.69					3.7714	3.3971	3.4585
RTB 10-04 *	PIID1023H046	3.2500	10Y	8/15/2023	3617	9.90	150.436000	3.5500	3:46:56 PM	3.4453	3.7667	3.3790	3.4453
FXTN 20-06	PIBD2023J068	11.3750	10.5Y	10/23/2023	3686	10.09					3.7775	3.3912	3.4562
FXTN 20-07	PIBD2024F075	12.3750	11Y	6/3/2024	3910	10.70					3.8125	3.4309	3.4917
FXTN 20-08	PIBD2024H086	12.8750	11Y	8/5/2024	3973	10.88					3.8223	3.4421	3.5016
FXTN 20-09	PIBD2024K091	13.7500	12Y	11/11/2024	4071	11.15					3.8376	3.4594	3.5171
FXTN 20-10	PIBD2025D103	12.1250	12Y	4/14/2025	4225	11.57					3.8617	3.4867	3.5415
FXTN 20-11	PIBD2025J116	12.1250	13Y	10/20/2025	4414	12.08					3.8913	3.5202	3.5714
FXTN 25-01	PIBD2525K015	18.2500	13Y	11/29/2025	4454	12.19					3.8975	3.5273	3.5777
FXTN 20-12	PIBD2026A122	10.2500	13Y	1/19/2026	4505	12.33					3.9055	3.5363	3.5858
RTB 15-01	PIID1526J019	6.2500	14Y	10/20/2026	4779	13.08	1.000000	4.6250	2:16:26 PM	4.6250	3.9483	3.5848	3.6291
FXTN 20-13	PIBD2026L139	8.0000	14Y	12/7/2026	4827	13.22					3.9558	3.5933	3.6367
RTB 15-02	PIID1527C023	5.3750	14Y	3/1/2027	4911	13.45	30.000000	4.5500	3:33:52 PM	4.5500	3.9689	3.6082	3.6500
FXTN 20-14	PIBD2027I140	8.6250	14Y	9/6/2027	5100	13.96					3.9985	3.6417	3.6799
FXTN 20-15	PIBD2028L151	9.5000	16Y	12/4/2028	5555	15.21					4.0696	3.7223	3.7519
FXTN 20-16	PIBD2030E166	8.7500	17Y	5/27/2030	6094	16.68					4.1538	3.8177	3.8372
FXTN 25-02	PIBD2530G029	12.5000	17Y	7/28/2030	6156	16.85					4.1635	3.8287	3.8470
FXTN 25-03	PIBD2531A032	11.2500	18Y	1/26/2031	6338	17.35					4.1919	3.8610	3.8758
FXTN 20-17	PIBD2031G171	8.0000	18Y	7/19/2031	6512	17.83	32.696166	4.7950	3:34:24 PM	4.7765	4.2191	3.8918	3.9033
FXTN 25-04	PIBD2531J042	9.3750	19Y	10/5/2031	6590	18.04					4.2313	3.9056	3.9157
FXTN 20-18	PIBD2032B183	5.8750	19Y	2/2/2032	6710	18.37					4.2501	3.9268	3.9347
RTB 20-01	PIID2032C014	5.8750	19Y	3/1/2032	6738	18.45	34.265000	4.8250	3:12:31 PM	4.7404	4.2544	3.9318	3.9391
FXTN 20-19	PIBD2032I195	5.7500	19Y	9/27/2032	6948	19.02					4.2873	3.9690	3.9723
FXTN 25-05	PIBD2532K057	8.5000	19Y	11/29/2032	7011	19.20					4.2971	3.9802	3.9823
FXTN 20-20 *	PIBD2033C206	3.6250	20Y	3/21/2033	7123	19.50	0.191000	4.2500	11:47:38 AM	4.2500	4.3146	4.0000	4.0000
FXTN 25-06	PIBD2534K062	9.2500	25Y	11/5/2034	7717	21.13					4.7157	4.4239	4.3591
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	8046	22.03					4.9379	4.6587	4.5579
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	8123	22.24	0.300000	5.5000	11:22:20 AM	5.5000	4.9899	4.7136	4.6045
FXTN 25-09	PIBD2536I097	7.6250	25Y	9/29/2036	8411	23.03					5.1843	4.9192	4.7786
FXTN 25-10	PIBD2537H103	5.7500	25Y	8/16/2037	8732	23.91					5.4011	5.1483	4.9726
RTB 25-01 *	PIID2537J015	6.1250	25Y	10/24/2037	8801	24.10	58.696000	5.0250	3:08:13 PM	5.0118	5.4477	5.1975	5.0143