

Interpolated Bonds  
September 26, 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	12	0.03					2.5461	2.4773	2.4773
FXTN 07-45	PIBD0713K457	7.1250	1M	11/2/2013	36	0.10					0.7278	0.5285	0.5285
FXTN 05-67	PIBD0514A673	6.2500	4M	1/27/2014	122	0.33					0.8693	0.6903	0.6903
FXTN 10-34	PIBD1014C341	12.3750	6M	3/25/2014	179	0.49	20.000000	0.4000	10:20:12 AM	0.4000	1.0606	0.8961	0.8961
FXTN 10-35	PIBD1014G356	12.7500	10M	7/15/2014	291	0.80					1.4196	1.2627	1.2627
RTB 05-08	PIID0514I080	6.2500	1Y	9/24/2014	362	0.99					1.6539	1.4928	1.4928
FXTN 07-46	PIBD0714J466	6.5000	1.5Y	10/4/2014	372	1.02					1.6895	1.5251	1.5251
SPTB 10-03	SPTB1014J037	12.2500	1.5Y	10/14/2014	382	1.05					1.7251	1.5574	1.5574
FXTN 10-36	PIBD1015B367	12.3750	1.5Y	2/24/2015	515	1.41					2.1983	1.9871	1.9871
FXTN 05-68	PIBD0515E685	6.3750	2Y	5/13/2015	593	1.62					2.4758	2.2390	2.2390
FXTN 07-47	PIBD0715E477	8.3750	2Y	5/22/2015	602	1.65					2.5078	2.2681	2.2681
FXTN 04-20	PIBD0415G203	4.8750	2Y	7/21/2015	662	1.81					2.7213	2.4619	2.4619
RTB 05-09	PIID0515H097	5.8750	2Y	8/19/2015	691	1.89	0.210000	2.5000	2:57:12 PM	2.6428	2.8245	2.5556	2.5556
FXTN 10-37 *	PIBD1015H370	11.8750	2Y	8/25/2015	697	1.91					2.8458	2.5750	2.5750
FXTN 05-69	PIBD0515K697	4.6250	2.5Y	11/25/2015	789	2.16					2.8869	2.5866	2.5062
FXTN 10-38	PIBD1015L384	10.1250	2.5Y	12/15/2015	809	2.21					2.8959	2.5891	2.4912
FXTN 10-39	PIBD1016A393	9.2500	2.5Y	1/12/2016	837	2.29					2.9084	2.5927	2.4702
FXTN 07-48	PIBD0716A488	7.0000	2.5Y	1/27/2016	852	2.33					2.9151	2.5946	2.4590
RTB 05-10	PIID0516C107	6.0000	2.5Y	3/3/2016	888	2.43					2.9312	2.5991	2.4321
FXTN 10-40	PIBD1016C407	7.5000	3Y	3/30/2016	915	2.51					2.9433	2.6025	2.4119
FXTN 03-20	PIBD0316D206	1.6250	3Y	4/25/2016	941	2.58	20.000000	2.0500	11:25:07 AM	2.0500	2.9549	2.6058	2.3924
FXTN 10-41	PIBD1016D416	7.0000	3Y	4/27/2016	943	2.58					2.9558	2.6061	2.3909
FXTN 10-42	PIBD1016I420	9.1250	3Y	9/4/2016	1073	2.94	53.700000	2.3000	4:12:04 PM	2.3052	3.0140	2.6225	2.2937
RTB 07-01 *	PIID0716I018	7.0000	3Y	9/24/2016	1093	2.99	3.000000	3.3300	8:49:57 AM	3.3300	3.0229	2.6250	2.2787
FXTN 10-43	PIBD1016K436	6.2500	3.5Y	11/16/2016	1146	3.14					3.0842	2.7086	2.4174
FXTN 07-49	PIBD0717C493	7.0000	4Y	3/31/2017	1281	3.51					3.2403	2.9214	2.7706
FXTN 20-01	PIBD2017D011	14.3750	4Y	4/24/2017	1305	3.57					3.2680	2.9592	2.8334
FXTN 05-70	PIBD0517G705	4.6250	4Y	7/5/2017	1377	3.77					3.3512	3.0727	3.0218
RTB 07-02	PIID0717H026	6.6250	4Y	8/19/2017	1422	3.89					3.4033	3.1437	3.1395
FXTN 10-44 *	PIBD1017H447	7.7500	4Y	8/23/2017	1426	3.90					3.4079	3.1500	3.1500
FXTN 07-50	PIBD0717J502	5.3750	4.5Y	10/28/2017	1492	4.08					3.4106	3.1637	3.1378
FXTN 05-71	PIBD0517K719	4.1250	4.5Y	11/8/2017	1503	4.11					3.4111	3.1660	3.1358
FXTN 10-45	PIBD1018A451	5.8750	4.5Y	1/31/2018	1587	4.34	21.350000	2.5600	2:53:23 PM	2.5600	3.4146	3.1835	3.1203
FXTN 05-72	PIBD0518E723	2.1250	5Y	5/23/2018	1699	4.65	486.213000	3.0850	4:04:31 PM	3.0835	3.4193	3.2069	3.0996
FXTN 07-51 *	PIBD0718H511	5.0000	5Y	8/18/2018	1786	4.89					3.4229	3.2250	3.0835
FXTN 10-47	PIBD1018K478	8.8750	5.5Y	11/20/2018	1880	5.15					3.4582	3.2590	3.1350
FXTN 10-48	PIBD1019B485	7.8750	5.5Y	2/19/2019	1971	5.40					3.4924	3.2919	3.1849
FXTN 07-53	PIBD0719D531	5.0000	6Y	4/26/2019	2037	5.58					3.5172	3.3158	3.2211
FXTN 07-54	PIBD0719G547	4.7500	6Y	7/19/2019	2121	5.81					3.5487	3.3462	3.2671
FXTN 07-55	PIBD0719H555	4.7500	6Y	8/30/2019	2163	5.92					3.5645	3.3614	3.2901
FXTN 07-56	PIBD0719K560	3.8750	6.5Y	11/22/2019	2247	6.15					3.5960	3.3918	3.3361
FXTN 10-50	PIBD1020B508	7.7500	6.5Y	2/18/2020	2335	6.39					3.6291	3.4237	3.3844
RTB 10-01	PIID1020H015	7.2500	7Y	8/19/2020	2518	6.89					3.6978	3.4899	3.4847
FXTN 10-51 *	PIBD1020I510	6.1250	7Y	9/16/2020	2546	6.97					3.7083	3.5000	3.5000

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FXTN 10-52	PIBD1020L525	5.8750	7.5Y	12/16/2020	2637	7.22	1.500000	3.0000	11:47:01 AM	3.0000	3.7194	3.5086	3.5086
RTB 10-02	PIID1021C027	7.3750	7.5Y	3/3/2021	2714	7.43					3.7287	3.5158	3.5158
FXTN 10-53	PIBD1021D531	6.5000	8Y	4/28/2021	2770	7.58					3.7355	3.5211	3.5211
RTB 10-03	PIID1021J039	5.7500	8.5Y	10/20/2021	2945	8.06					3.7568	3.5375	3.5375
FXTN 10-55	PIBD1021K551	5.7500	8.5Y	11/24/2021	2980	8.16	2.500000	4.0000	3:43:42 PM	4.0000	3.7610	3.5408	3.5408
FXTN 10-54	PIBD1022G545	6.3750	8.5Y	1/19/2022	3036	8.31	35.060349	3.7250	2:19:38 PM	3.7250	3.7679	3.5461	3.5461
FXTN 20-02	PIBD2022C021	15.0000	8.5Y	3/14/2022	3090	8.46					3.7744	3.5512	3.5512
FXTN 10-56	PIBD1022H562	4.8750	9Y	8/2/2022	3231	8.85					3.7916	3.5644	3.5644
FXTN 10-57	PIBD1022I570	4.7500	9Y	9/13/2022	3273	8.96					3.7967	3.5684	3.5684
FXTN 20-03	PIBD2022J033	12.7500	9.5Y	10/17/2022	3307	9.05					3.8008	3.5716	3.5716
FXTN 10-58	PIBD1022L585	4.0000	9.5Y	12/6/2022	3357	9.19					3.8069	3.5763	3.5763
FXTN 20-04	PIBD2023B048	13.0000	9.5Y	2/20/2023	3433	9.40					3.8161	3.5834	3.5834
FXTN 20-05	PIBD2023E054	11.8750	10Y	5/29/2023	3531	9.67					3.8280	3.5927	3.5927
RTB 10-04 *	PIID1023H046	3.2500	10Y	8/15/2023	3609	9.88	40.730000	3.4300	3:29:50 PM	3.4195	3.8375	3.6000	3.6000
FXTN 20-06	PIBD2023J068	11.3750	10.5Y	10/23/2023	3678	10.07					3.8469	3.6079	3.6079
FXTN 20-07	PIBD2024F075	12.3750	11Y	6/3/2024	3902	10.68					3.8774	3.6334	3.6334
FXTN 20-08	PIBD2024H086	12.8750	11Y	8/5/2024	3965	10.86					3.8859	3.6406	3.6406
FXTN 20-09	PIBD2024K091	13.7500	12Y	11/11/2024	4063	11.12					3.8993	3.6518	3.6518
FXTN 20-10	PIBD2025D103	12.1250	12Y	4/14/2025	4217	11.55					3.9202	3.6694	3.6694
FXTN 20-11	PIBD2025J116	12.1250	13Y	10/20/2025	4406	12.06					3.9460	3.6909	3.6909
FXTN 25-01	PIBD2525K015	18.2500	13Y	11/29/2025	4446	12.17					3.9514	3.6955	3.6955
FXTN 20-12	PIBD2026A122	10.2500	13Y	1/19/2026	4497	12.31	200.000000	4.9600	11:04:44 AM	4.9675	3.9583	3.7013	3.7013
RTB 15-01	PIID1526J019	6.2500	14Y	10/20/2026	4771	13.06	5.800000	4.3000	3:10:47 PM	4.3000	3.9956	3.7326	3.7326
FXTN 20-13	PIBD2026L139	8.0000	14Y	12/7/2026	4819	13.19					4.0022	3.7380	3.7380
RTB 15-02	PIID1527C023	5.3750	14Y	3/1/2027	4903	13.42					4.0136	3.7476	3.7476
FXTN 20-14	PIBD2027I140	8.6250	14Y	9/6/2027	5092	13.94					4.0393	3.7692	3.7692
FXTN 20-15	PIBD2028L151	9.5000	16Y	12/4/2028	5547	15.19					4.1012	3.8211	3.8211
FXTN 20-16	PIBD2030E166	8.7500	17Y	5/27/2030	6086	16.66					4.1746	3.8826	3.8826
FXTN 25-02	PIBD2530G029	12.5000	17Y	7/28/2030	6148	16.83					4.1830	3.8897	3.8897
FXTN 25-03	PIBD2531A032	11.2500	18Y	1/26/2031	6330	17.33					4.2078	3.9104	3.9104
FXTN 20-17	PIBD2031G171	8.0000	18Y	7/19/2031	6504	17.81	200.000000	4.9500	11:34:33 AM	4.9500	4.2315	3.9303	3.9303
FXTN 25-04	PIBD2531J042	9.3750	19Y	10/5/2031	6582	18.02					4.2421	3.9392	3.9392
FXTN 20-18	PIBD2032B183	5.8750	19Y	2/2/2032	6702	18.35	3.000000	5.5000	11:19:09 AM	5.5000	4.2584	3.9529	3.9529
RTB 20-01	PIID2032C014	5.8750	19Y	3/1/2032	6730	18.43	23.087000	5.2750	3:57:16 PM	5.0508	4.2622	3.9561	3.9561
FXTN 20-19	PIBD2032I195	5.7500	19Y	9/27/2032	6940	19.00					4.2908	3.9800	3.9800
FXTN 25-05	PIBD2532K057	8.5000	19Y	11/29/2032	7003	19.17					4.2994	3.9872	3.9872
FXTN 20-20 *	PIBD2033C206	3.6250	20Y	3/21/2033	7115	19.48	0.980000	5.0000	10:24:13 AM	5.0000	4.3146	4.0000	4.0000
FXTN 25-06	PIBD2534K062	9.2500	25Y	11/5/2034	7709	21.11					4.7158	4.3952	4.3838
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	8038	22.01					4.9380	4.6141	4.5963
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	8115	22.22	250.000000	5.1250	9:16:18 AM	5.1250	4.9900	4.6654	4.6461
FXTN 25-09	PIBD2536I097	7.6250	25Y	9/29/2036	8403	23.01					5.1845	4.8570	4.8321
FXTN 25-10	PIBD2537H103	5.7500	25Y	8/16/2037	8724	23.89					5.4013	5.0706	5.0395
RTB 25-01 *	PIID2537J015	6.1250	25Y	10/24/2037	8793	24.07	354.255000	5.0125	3:35:14 PM	5.0552	5.4479	5.1165	5.0841