

Interpolated Bonds
September 03, 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	35	0.10					1.6632	1.5000	1.3750
FXTN 07-45	PIBD0713K457	7.1250	2M	11/2/2013	59	0.16	70.000000	1.5000	12:15:54 PM	1.5000	1.6656	1.5000	1.3750
FXTN 05-67	PIBD0514A673	6.2500	5M	1/27/2014	145	0.40	1,985.000000	1.7500	12:14:28 PM	1.9956	1.6823	1.5000	1.1821
FXTN 10-34	PIBD1014C341	12.3750	7M	3/25/2014	202	0.55					1.7182	1.5275	1.1269
FXTN 10-35	PIBD1014G356	12.7500	11M	7/15/2014	314	0.86					1.8669	1.6813	1.5577
RTB 05-08	PIID0514I080	6.2500	1.5Y	9/24/2014	385	1.05	39.300000	2.0000	12:16:46 PM	2.0420	1.9885	1.7942	1.7648
FXTN 07-46	PIBD0714J466	6.5000	1.5Y	10/4/2014	395	1.08	20.000000	2.0000	12:15:10 PM	2.0000	2.0148	1.8153	1.7719
SPTB 10-03	SPTB1014J037	12.2500	1.5Y	10/14/2014	405	1.11					2.0410	1.8364	1.7790
FXTN 10-36	PIBD1015B367	12.3750	1.5Y	2/24/2015	538	1.47					2.3905	2.1166	1.8729
FXTN 05-68	PIBD0515E685	6.3750	2Y	5/13/2015	616	1.69					2.5955	2.2809	1.9280
FXTN 07-47	PIBD0715E477	8.3750	2Y	5/22/2015	625	1.71	500.000000	2.0000	3:38:42 PM	2.0000	2.6192	2.2999	1.9343
FXTN 04-20	PIBD0415G203	4.8750	2Y	7/21/2015	685	1.88					2.7768	2.4263	1.9767
RTB 05-09	PIID0515H097	5.8750	2Y	8/19/2015	714	1.95	0.500000	3.2500	10:54:56 AM	3.3748	2.8530	2.4874	1.9972
FXTN 10-37 *	PIBD1015H370	11.8750	2Y	8/25/2015	720	1.97					2.8688	2.5000	2.0014
FXTN 05-69	PIBD0515K697	4.6250	2.5Y	11/25/2015	812	2.22					2.9295	2.5000	2.0745
FXTN 10-38	PIBD1015L384	10.1250	2.5Y	12/15/2015	832	2.28					2.9426	2.5000	2.0903
FXTN 10-39	PIBD1016A393	9.2500	2.5Y	1/12/2016	860	2.35					2.9611	2.5000	2.1126
FXTN 07-48	PIBD0716A488	7.0000	2.5Y	1/27/2016	875	2.40					2.9710	2.5000	2.1245
RTB 05-10	PIID0516C107	6.0000	2.5Y	3/3/2016	911	2.49	10.000000	3.0000	11:24:03 AM	3.0000	2.9947	2.5000	2.1531
FXTN 10-40	PIBD1016C407	7.5000	3Y	3/30/2016	938	2.57					3.0125	2.5000	2.1745
FXTN 03-20	PIBD0316D206	1.6250	3Y	4/25/2016	964	2.64	1.591438	2.1001	11:02:21 AM	2.1001	3.0297	2.5000	2.1952
FXTN 10-41	PIBD1016D416	7.0000	3Y	4/27/2016	966	2.64					3.0310	2.5000	2.1968
FXTN 10-42 *	PIBD1016I420	9.1250	3Y	9/4/2016	1096	3.00					3.1167	2.5000	2.3000
RTB 07-01	PIID0716I018	7.0000	3.5Y	9/24/2016	1116	3.06					3.1357	2.5425	2.3538
FXTN 10-43	PIBD1016K436	6.2500	3.5Y	11/16/2016	1169	3.20					3.1861	2.6551	2.4965
FXTN 07-49	PIBD0717C493	7.0000	4Y	3/31/2017	1304	3.57					3.3143	2.9419	2.8598
FXTN 20-01	PIBD2017D011	14.3750	4Y	4/24/2017	1328	3.64					3.3371	2.9929	2.9244
FXTN 05-70	PIBD0517G705	4.6250	4Y	7/5/2017	1400	3.83					3.4055	3.1459	3.1181
RTB 07-02	PIID0717H026	6.6250	4Y	8/19/2017	1445	3.96					3.4483	3.2415	3.2392
FXTN 10-44 *	PIBD1017H447	7.7500	4Y	8/23/2017	1449	3.97					3.4521	3.2500	3.2500
FXTN 07-50	PIBD0717J502	5.3750	4.5Y	10/28/2017	1515	4.15					3.4586	3.2500	3.1758
FXTN 05-71	PIBD0517K719	4.1250	4.5Y	11/8/2017	1526	4.18					3.4597	3.2500	3.1635
FXTN 10-45	PIBD1018A451	5.8750	4.5Y	1/31/2018	1610	4.41					3.4679	3.2500	3.0691
FXTN 05-72	PIBD0518E723	2.1250	5Y	5/23/2018	1722	4.71	0.500000	2.7500	3:14:07 PM	2.7500	3.4789	3.2500	2.9432
FXTN 07-51 *	PIBD0718H511	5.0000	5Y	8/18/2018	1809	4.95	120.000000	2.8500	3:59:40 PM	2.8458	3.4875	3.2500	2.8454
FXTN 10-47	PIBD1018K478	8.8750	5.5Y	11/20/2018	1903	5.21					3.5022	3.2661	2.9176
FXTN 10-48	PIBD1019B485	7.8750	5.5Y	2/19/2019	1994	5.46					3.5165	3.2816	2.9875
FXTN 07-53	PIBD0719D531	5.0000	6Y	4/26/2019	2060	5.64					3.5268	3.2929	3.0382
FXTN 07-54	PIBD0719G547	4.7500	6Y	7/19/2019	2144	5.87					3.5399	3.3072	3.1027
FXTN 07-55	PIBD0719H555	4.7500	6Y	8/30/2019	2186	5.98					3.5465	3.3144	3.1350
FXTN 07-56	PIBD0719K560	3.8750	6.5Y	11/22/2019	2270	6.21	0.500000	3.2500	2:50:34 PM	3.2500	3.5597	3.3287	3.1995
FXTN 10-50	PIBD1020B508	7.7500	6.5Y	2/18/2020	2358	6.46					3.5734	3.3438	3.2671
RTB 10-01 *	PIID1020H015	7.2500	7Y	8/19/2020	2541	6.96	59.600000	3.4000	3:28:09 PM	3.4077	3.6021	3.3750	3.4077
FXTN 10-51	PIBD1020I510	6.1250	7.5Y	9/16/2020	2569	7.03	95.000000	3.6000	11:32:11 AM	3.6000	3.6065	3.3774	3.4076

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FXTN 10-52	PIBD1020L525	5.8750	7.5Y	12/16/2020	2660	7.28					3.6207	3.3854	3.4074
RTB 10-02	PIID1021C027	7.3750	7.5Y	3/3/2021	2737	7.49	1.385000	2.9500	3:19:58 PM	2.9500	3.6328	3.3921	3.4072
FXTN 10-53	PIBD1021D531	6.5000	8Y	4/28/2021	2793	7.65					3.6416	3.3970	3.4071
RTB 10-03	PIID1021J039	5.7500	8.5Y	10/20/2021	2968	8.13	0.305000	3.7000	10:51:14 AM	3.7000	3.6689	3.4123	3.4066
FXTN 10-55	PIBD1021K551	5.7500	8.5Y	11/24/2021	3003	8.22					3.6744	3.4154	3.4065
FXTN 10-54	PIBD1022G545	6.3750	8.5Y	1/19/2022	3059	8.38	80.000000	3.5500	3:04:25 PM	3.5469	3.6832	3.4203	3.4064
FXTN 20-02	PIBD2022C021	15.0000	9Y	3/14/2022	3113	8.52					3.6916	3.4250	3.4062
FXTN 10-56	PIBD1022H562	4.8750	9Y	8/2/2022	3254	8.91					3.7137	3.4373	3.4059
FXTN 10-57	PIBD1022I570	4.7500	9.5Y	9/13/2022	3296	9.02					3.7203	3.4410	3.4058
FXTN 20-03	PIBD2022J033	12.7500	9.5Y	10/17/2022	3330	9.12					3.7256	3.4440	3.4057
FXTN 10-58	PIBD1022L585	4.0000	9.5Y	12/6/2022	3380	9.25					3.7334	3.4484	3.4055
FXTN 20-04	PIBD2023B048	13.0000	9.5Y	2/20/2023	3456	9.46					3.7453	3.4550	3.4054
FXTN 20-05	PIBD2023E054	11.8750	10Y	5/29/2023	3554	9.73					3.7607	3.4636	3.4051
RTB 10-04 *	PIID1023H046	3.2500	10Y	8/15/2023	3632	9.94	173.782000	3.4000	3:49:02 PM	3.4049	3.7729	3.4704	3.4049
FXTN 20-06	PIBD2023J068	11.3750	10.5Y	10/23/2023	3701	10.13					3.7832	3.4808	3.4166
FXTN 20-07	PIBD2024F075	12.3750	11Y	6/3/2024	3925	10.75					3.8164	3.5147	3.4546
FXTN 20-08	PIBD2024H086	12.8750	11Y	8/5/2024	3988	10.92					3.8258	3.5242	3.4653
FXTN 20-09	PIBD2024K091	13.7500	12Y	11/11/2024	4086	11.19					3.8404	3.5390	3.4820
FXTN 20-10	PIBD2025D103	12.1250	12Y	4/14/2025	4240	11.61					3.8632	3.5622	3.5081
FXTN 20-11	PIBD2025J116	12.1250	13Y	10/20/2025	4429	12.13					3.8913	3.5908	3.5402
FXTN 25-01	PIBD2525K015	18.2500	13Y	11/29/2025	4469	12.24					3.8973	3.5968	3.5470
FXTN 20-12	PIBD2026A122	10.2500	13Y	1/19/2026	4520	12.38					3.9048	3.6045	3.5556
RTB 15-01	PIID1526J019	6.2500	14Y	10/20/2026	4794	13.13	5.000000	4.7000	2:43:29 PM	4.7000	3.9455	3.6459	3.6021
FXTN 20-13	PIBD2026L139	8.0000	14Y	12/7/2026	4842	13.26					3.9527	3.6532	3.6103
RTB 15-02	PIID1527C023	5.3750	14Y	3/1/2027	4926	13.49					3.9652	3.6659	3.6245
FXTN 20-14	PIBD2027I140	8.6250	15Y	9/6/2027	5115	14.00					3.9932	3.6944	3.6566
FXTN 20-15	PIBD2028L151	9.5000	16Y	12/4/2028	5570	15.25					4.0608	3.7631	3.7339
FXTN 20-16	PIBD2030E166	8.7500	17Y	5/27/2030	6109	16.73					4.1409	3.8446	3.8253
FXTN 25-02	PIBD2530G029	12.5000	17Y	7/28/2030	6171	16.90					4.1501	3.8539	3.8359
FXTN 25-03	PIBD2531A032	11.2500	18Y	1/26/2031	6353	17.39					4.1772	3.8814	3.8668
FXTN 20-17	PIBD2031G171	8.0000	18Y	7/19/2031	6527	17.87	416.600000	4.8270	4:00:35 PM	4.8265	4.2030	3.9077	3.8963
FXTN 25-04	PIBD2531J042	9.3750	19Y	10/5/2031	6605	18.08					4.2146	3.9195	3.9095
FXTN 20-18	PIBD2032B183	5.8750	19Y	2/2/2032	6725	18.41					4.2324	3.9376	3.9299
RTB 20-01	PIID2032C014	5.8750	19Y	3/1/2032	6753	18.49	174.120000	5.0000	3:53:59 PM	4.9839	4.2366	3.9418	3.9347
FXTN 20-19	PIBD2032I195	5.7500	19Y	9/27/2032	6963	19.06					4.2678	3.9736	3.9703
FXTN 25-05	PIBD2532K057	8.5000	19Y	11/29/2032	7026	19.24					4.2772	3.9831	3.9810
FXTN 20-20 *	PIBD2033C206	3.6250	20Y	3/21/2033	7138	19.54	5.600000	3.8000	10:05:50 AM	3.8211	4.2938	4.0000	4.0000
FXTN 25-06	PIBD2534K062	9.2500	25Y	11/5/2034	7732	21.17					4.7134	4.4425	4.3892
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	8061	22.07	2.000000	5.3750	9:39:25 AM	5.3750	4.9458	4.6876	4.6048
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	8138	22.28					5.0002	4.7449	4.6552
FXTN 25-09	PIBD2536I097	7.6250	25Y	9/29/2036	8426	23.07					5.2037	4.9595	4.8440
FXTN 25-10	PIBD2537H103	5.7500	25Y	8/16/2037	8747	23.95	0.700000	5.3750	11:53:40 AM	5.3750	5.4305	5.1986	5.0543
RTB 25-01 *	PIID2537J015	6.1250	25Y	10/24/2037	8816	24.14	935.343100	5.0000	3:45:21 PM	5.0987	5.4792	5.2500	5.0995