

Interpolated Bonds
July 01, 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
RTB 05-07	PIID0513G075	9.0000	1M	7/31/2013	29	0.08	0.270000	2.0000	10:23:13 AM	2.0000	2.2534	2.1000	1.7000
FXTN 10-33	PIBD1013J337	11.0000	3M	10/9/2013	99	0.27					1.9496	1.7589	0.7256
FXTN 07-45	PIBD0713K457	7.1250	4M	11/2/2013	123	0.34					1.9766	1.7895	0.9298
FXTN 05-67	PIBD0514A673	6.2500	7M	1/27/2014	209	0.57	2,687.690000	1.7975	11:06:04 AM	1.8916	2.0726	1.8912	1.5323
FXTN 10-34	PIBD1014C341	12.3750	9M	3/25/2014	266	0.73	600.000000	1.7500	10:58:52 AM	1.7625	2.1339	1.9396	1.6293
FXTN 10-35	PIBD1014G356	12.7500	1.5Y	7/15/2014	378	1.03					2.2866	2.0728	1.8374
RTB 05-08	PIID0514I080	6.2500	1.5Y	9/24/2014	449	1.23	50.000000	2.2500	11:20:54 AM	2.2500	2.4186	2.1989	1.9886
FXTN 07-46	PIBD0714J466	6.5000	1.5Y	10/4/2014	459	1.26					2.4371	2.2166	2.0099
SPTB 10-03	SPTB1014J037	12.2500	1.5Y	10/14/2014	469	1.28					2.4557	2.2344	2.0312
FXTN 10-36	PIBD1015B367	12.3750	2Y	2/24/2015	602	1.65					2.7029	2.4705	2.3146
FXTN 05-68	PIBD0515E685	6.3750	2Y	5/13/2015	680	1.86					2.8479	2.6090	2.4808
FXTN 07-47 *	PIBD0715E477	8.3750	2Y	5/22/2015	689	1.89	4.650000	2.2000	11:04:54 AM	2.2000	2.8646	2.6250	2.5000
FXTN 04-20	PIBD0415G203	4.8750	2.5Y	7/21/2015	749	2.05					2.9064	2.6399	2.5321
RTB 05-09	PIID0515H097	5.8750	2.5Y	8/19/2015	778	2.13					2.9266	2.6471	2.5476
FXTN 10-37	PIBD1015H370	11.8750	2.5Y	8/25/2015	784	2.15					2.9308	2.6485	2.5508
FXTN 05-69	PIBD0515K697	4.6250	2.5Y	11/25/2015	876	2.40					2.9948	2.6713	2.6001
FXTN 10-38	PIBD1015L384	10.1250	2.5Y	12/15/2015	896	2.45					3.0088	2.6763	2.6108
FXTN 10-39	PIBD1016A393	9.2500	3Y	1/12/2016	924	2.53					3.0283	2.6832	2.6258
FXTN 07-48	PIBD0716A488	7.0000	3Y	1/27/2016	939	2.57	152.750000	3.6250	2:17:01 PM	2.6825	3.0387	2.6870	2.6338
RTB 05-10	PIID0516C107	6.0000	3Y	3/3/2016	975	2.67					3.0638	2.6959	2.6531
FXTN 10-40	PIBD1016C407	7.5000	3Y	3/30/2016	1002	2.74					3.0826	2.7026	2.6675
FXTN 03-20	PIBD0316D206	1.6250	3Y	4/25/2016	1028	2.81					3.1007	2.7090	2.6814
FXTN 10-41 *	PIBD1016D416	7.0000	3Y	4/27/2016	1030	2.82					3.1021	2.7095	2.6825
FXTN 10-42	PIBD1016I420	9.1250	3.5Y	9/4/2016	1160	3.18					3.3243	2.8894	2.8721
RTB 07-01	PIID0716I018	7.0000	3.5Y	9/24/2016	1180	3.23					3.3585	2.9171	2.9013
FXTN 10-43	PIBD1016K436	6.2500	3.5Y	11/16/2016	1233	3.38					3.4491	2.9904	2.9786
FXTN 07-49	PIBD0717C493	7.0000	4Y	3/31/2017	1368	3.75	300.000000	3.2000	9:57:24 AM	3.2105	3.6798	3.1773	3.1755
FXTN 20-01 *	PIBD2017D011	14.3750	4Y	4/24/2017	1392	3.81					3.7208	3.2105	3.2105
FXTN 05-70	PIBD0517G705	4.6250	4.5Y	7/5/2017	1464	4.01					3.7398	3.0533	3.0533
RTB 07-02	PIID0717H026	6.6250	4.5Y	8/19/2017	1509	4.13					3.7517	2.9551	2.9551
FXTN 10-44	PIBD1017H447	7.7500	4.5Y	8/23/2017	1513	4.14					3.7528	2.9464	2.9464
FXTN 07-50	PIBD0717J502	5.3750	4.5Y	10/28/2017	1579	4.32					3.7703	2.8023	2.8023
FXTN 05-71	PIBD0517K719	4.1250	4.5Y	11/8/2017	1590	4.35					3.7732	2.7783	2.7783
FXTN 10-45	PIBD1018A451	5.8750	5Y	1/31/2018	1674	4.58					3.7954	2.5950	2.5950
FXTN 05-72 *	PIBD0518E723	2.1250	5Y	5/23/2018	1786	4.89	100.500000	2.4500	9:42:00 AM	2.3505	3.8250	2.3505	2.3505
FXTN 07-51	PIBD0718H511	5.0000	5.5Y	8/18/2018	1873	5.13					3.8581	2.5590	2.5590
FXTN 10-47	PIBD1018K478	8.8750	5.5Y	11/20/2018	1967	5.39					3.8938	2.7844	2.7844
FXTN 10-48	PIBD1019B485	7.8750	6Y	2/19/2019	2058	5.63					3.9284	3.0025	3.0025
FXTN 07-53	PIBD0719D531	5.0000	6Y	4/26/2019	2124	5.82					3.9535	3.1607	3.1607
FXTN 07-54	PIBD0719G547	4.7500	6.5Y	7/19/2019	2208	6.05					3.9854	3.3620	3.3620
FXTN 07-55	PIBD0719H555	4.7500	6.5Y	8/30/2019	2250	6.16					4.0013	3.4627	3.4627
FXTN 07-56	PIBD0719K560	3.8750	6.5Y	11/22/2019	2334	6.39	73.100000	3.1000	4:02:32 PM	3.1477	4.0333	3.6641	3.6641
FXTN 10-50 *	PIBD1020B508	7.7500	7Y	2/18/2020	2422	6.63					4.0667	3.8750	3.8750
RTB 10-01	PIID1020H015	7.2500	7.5Y	8/19/2020	2605	7.13					4.0954	3.8941	3.8559

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FXTN 10-51	PIBD1020I510	6.1250	7.5Y	9/16/2020	2633	7.21					4.0998	3.8971	3.8529
FXTN 10-52	PIBD1020L525	5.8750	7.5Y	12/16/2020	2724	7.46	3.500000	3.1250	10:42:39 AM	3.1250	4.1140	3.9066	3.8434
RTB 10-02	PIID1021C027	7.3750	8Y	3/3/2021	2801	7.67	16.000000	4.1250	2:44:00 PM	4.1250	4.1261	3.9146	3.8354
FXTN 10-53	PIBD1021D531	6.5000	8Y	4/28/2021	2857	7.82					4.1349	3.9205	3.8295
RTB 10-03	PIID1021J039	5.7500	8.5Y	10/20/2021	3032	8.30					4.1623	3.9388	3.8112
FXTN 10-55	PIBD1021K551	5.7500	8.5Y	11/24/2021	3067	8.40	240.000000	3.9600	9:59:18 AM	3.9833	4.1678	3.9424	3.8076
FXTN 10-54	PIBD1022G545	6.3750	9Y	1/19/2022	3123	8.55	224.000000	3.9500	12:04:11 PM	3.9987	4.1766	3.9483	3.8017
FXTN 20-02	PIBD2022C021	15.0000	9Y	3/14/2022	3177	8.70					4.1851	3.9539	3.7961
FXTN 10-56	PIBD1022H562	4.8750	9.5Y	8/2/2022	3318	9.08					4.2072	3.9686	3.7814
FXTN 10-57	PIBD1022I570	4.7500	9.5Y	9/13/2022	3360	9.20	5.150000	3.8750	9:04:09 AM	3.8750	4.2138	3.9730	3.7770
FXTN 20-03	PIBD2022J033	12.7500	9.5Y	10/17/2022	3394	9.29					4.2191	3.9766	3.7734
FXTN 10-58	PIBD1022L585	4.0000	9.5Y	12/6/2022	3444	9.43	45.590000	3.8750	3:07:00 PM	3.9599	4.2269	3.9818	3.7682
FXTN 20-04	PIBD2023B048	13.0000	10Y	2/20/2023	3520	9.64					4.2388	3.9898	3.7602
FXTN 20-05 *	PIBD2023E054	11.8750	10Y	5/29/2023	3618	9.91	50.000000	3.7500	2:57:54 PM	3.7500	4.2542	4.0000	3.7500
FXTN 20-06	PIBD2023J068	11.3750	10.5Y	10/23/2023	3765	10.31					4.2554	4.0000	3.7557
FXTN 20-07	PIBD2024F075	12.3750	11Y	6/3/2024	3989	10.92					4.2572	4.0000	3.7643
FXTN 20-08	PIBD2024H086	12.8750	12Y	8/5/2024	4052	11.09	220.000000	4.0500	2:26:58 PM	4.0500	4.2577	4.0000	3.7667
FXTN 20-09	PIBD2024K091	13.7500	12Y	11/11/2024	4150	11.36					4.2585	4.0000	3.7705
FXTN 20-10	PIBD2025D103	12.1250	12Y	4/14/2025	4304	11.78					4.2598	4.0000	3.7764
FXTN 20-11	PIBD2025J116	12.1250	13Y	10/20/2025	4493	12.30					4.2613	4.0000	3.7837
FXTN 25-01	PIBD2525K015	18.2500	13Y	11/29/2025	4533	12.41					4.2616	4.0000	3.7853
FXTN 20-12	PIBD2026A122	10.2500	13Y	1/19/2026	4584	12.55					4.2620	4.0000	3.7872
RTB 15-01	PIID1526J019	6.2500	14Y	10/20/2026	4858	13.30	30.239000	4.3000	11:48:32 AM	4.3000	4.2643	4.0000	3.7978
FXTN 20-13	PIBD2026L139	8.0000	14Y	12/7/2026	4906	13.43					4.2647	4.0000	3.7996
RTB 15-02	PIID1527C023	5.3750	14Y	3/1/2027	4990	13.66	22.800000	4.3500	2:42:57 PM	4.3500	4.2653	4.0000	3.8029
FXTN 20-14	PIBD2027I140	8.6250	15Y	9/6/2027	5179	14.18					4.2669	4.0000	3.8101
FXTN 20-15	PIBD2028L151	9.5000	16Y	12/4/2028	5634	15.43					4.2706	4.0000	3.8277
FXTN 20-16	PIBD2030E166	8.7500	17Y	5/27/2030	6173	16.90					4.2749	4.0000	3.8485
FXTN 25-02	PIBD2530G029	12.5000	18Y	7/28/2030	6235	17.07					4.2754	4.0000	3.8508
FXTN 25-03	PIBD2531A032	11.2500	18Y	1/26/2031	6417	17.57	140.000000	4.7300	2:13:02 PM	4.7312	4.2769	4.0000	3.8579
FXTN 20-17	PIBD2031G171	8.0000	19Y	7/19/2031	6591	18.05	1,000.000000	4.7000	3:57:22 PM	4.6962	4.2783	4.0000	3.8646
FXTN 25-04	PIBD2531J042	9.3750	19Y	10/5/2031	6669	18.26					4.2790	4.0000	3.8676
FXTN 20-18	PIBD2032B183	5.8750	19Y	2/2/2032	6789	18.59	19.348000	4.7500	11:40:19 AM	4.7500	4.2799	4.0000	3.8722
RTB 20-01	PIID2032C014	5.8750	19Y	3/1/2032	6817	18.66	46.248000	4.8500	4:04:09 PM	4.8506	4.2802	4.0000	3.8733
FXTN 20-19	PIBD2032I195	5.7500	19Y	9/27/2032	7027	19.24	97.068000	5.0000	2:39:06 PM	5.0000	4.2819	4.0000	3.8814
FXTN 25-05	PIBD2532K057	8.5000	19Y	11/29/2032	7090	19.41					4.2824	4.0000	3.8838
FXTN 20-20 *	PIBD2033C206	3.6250	20Y	3/21/2033	7202	19.72	52.200000	3.9000	2:57:35 PM	3.8881	4.2833	4.0000	3.8881
FXTN 25-06	PIBD2534K062	9.2500	25Y	11/5/2034	7796	21.34					4.7324	4.4299	4.3496
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	8125	22.25					4.9812	4.6680	4.6053
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	8202	22.46	394.402188	5.2000	2:10:27 PM	5.1844	5.0394	4.7237	4.6651
FXTN 25-09	PIBD2536I097	7.6250	25Y	9/29/2036	8490	23.24	5.000000	5.5000	2:51:51 PM	5.5000	5.2572	4.9321	4.8889
FXTN 25-10	PIBD2537H103	5.7500	25Y	8/16/2037	8811	24.12	231.700000	5.3000	3:45:06 PM	5.2447	5.4999	5.1645	5.1383
RTB 25-01 *	PIID2537J015	6.1250	25Y	10/24/2037	8880	24.31	816.318500	5.0750	3:58:20 PM	5.1786	5.5521	5.2144	5.1919