

Interpolated Bonds  
July 12, 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	16	0.04					2.6090	2.5372	2.5372
FXTN 10-33	PIBD1013J337	11.0000	3M	10/9/2013	86	0.24					1.3079	1.1250	1.1250
FXTN 07-45	PIBD0713K457	7.1250	4M	11/2/2013	110	0.30					1.3160	1.1304	1.1304
FXTN 05-67	PIBD0514A673	6.2500	7M	1/27/2014	196	0.54	6,071.000000	1.4000	11:11:42 AM	1.6794	1.4544	1.2636	1.2636
FXTN 10-34	PIBD1014C341	12.3750	8M	3/25/2014	253	0.69					1.4923	1.3043	1.3043
FXTN 10-35	PIBD1014G356	12.7500	1Y	7/15/2014	365	1.00					1.6053	1.4201	1.4201
RTB 05-08	PIID0514I080	6.2500	1.5Y	9/24/2014	436	1.19	33.793000	1.8000	10:37:37 AM	2.1881	1.8617	1.6667	1.6667
FXTN 07-46	PIBD0714J466	6.5000	1.5Y	10/4/2014	446	1.22					1.8979	1.7014	1.7014
SPTB 10-03	SPTB1014J037	12.2500	1.5Y	10/14/2014	456	1.25					1.9340	1.7361	1.7361
FXTN 10-36	PIBD1015B367	12.3750	2Y	2/24/2015	589	1.61					2.4144	2.1979	2.1979
FXTN 05-68	PIBD0515E685	6.3750	2Y	5/13/2015	667	1.83	0.662000	1.8000	12:12:00 PM	1.8000	2.6962	2.4688	2.4688
FXTN 07-47 *	PIBD0715E477	8.3750	2Y	5/22/2015	676	1.85					2.7287	2.5000	2.5000
FXTN 04-20	PIBD0415G203	4.8750	2.5Y	7/21/2015	736	2.02					2.7790	2.5000	2.4911
RTB 05-09	PIID0515H097	5.8750	2.5Y	8/19/2015	765	2.09					2.8033	2.5000	2.4867
FXTN 10-37	PIBD1015H370	11.8750	2.5Y	8/25/2015	771	2.11					2.8083	2.5000	2.4858
FXTN 05-69	PIBD0515K697	4.6250	2.5Y	11/25/2015	863	2.36					2.8855	2.5000	2.4721
FXTN 10-38	PIBD1015L384	10.1250	2.5Y	12/15/2015	883	2.42					2.9023	2.5000	2.4692
FXTN 10-39	PIBD1016A393	9.2500	2.5Y	1/12/2016	911	2.49					2.9257	2.5000	2.4650
FXTN 07-48	PIBD0716A488	7.0000	3Y	1/27/2016	926	2.54	154.000000	2.4500	11:40:06 AM	2.4492	2.9383	2.5000	2.4628
RTB 05-10	PIID0516C107	6.0000	3Y	3/3/2016	962	2.63					2.9685	2.5000	2.4574
FXTN 10-40	PIBD1016C407	7.5000	3Y	3/30/2016	989	2.71					2.9911	2.5000	2.4534
FXTN 03-20	PIBD0316D206	1.6250	3Y	4/25/2016	1015	2.78					3.0129	2.5000	2.4495
FXTN 10-41 *	PIBD1016D416	7.0000	3Y	4/27/2016	1017	2.78					3.0146	2.5000	2.4492
FXTN 10-42	PIBD1016I420	9.1250	3.5Y	9/4/2016	1147	3.14	1,806.700000	2.8000	3:38:03 PM	2.5898	3.0745	2.5826	2.5480
RTB 07-01	PIID0716I018	7.0000	3.5Y	9/24/2016	1167	3.20					3.0837	2.5953	2.5632
FXTN 10-43	PIBD1016K436	6.2500	3.5Y	11/16/2016	1220	3.34					3.1081	2.6290	2.6035
FXTN 07-49	PIBD0717C493	7.0000	4Y	3/31/2017	1355	3.71	399.440000	2.8000	11:43:46 AM	2.7900	3.1704	2.7147	2.7061
FXTN 20-01	PIBD2017D011	14.3750	4Y	4/24/2017	1379	3.78					3.1814	2.7300	2.7244
FXTN 05-70 *	PIBD0517G705	4.6250	4Y	7/5/2017	1451	3.97	300.000000	2.8000	10:21:12 AM	2.7647	3.2146	2.7757	2.7791
RTB 07-02	PIID0717H026	6.6250	4.5Y	8/19/2017	1496	4.10	18.200000	2.6000	2:04:13 PM	2.6000	3.2137	2.8070	2.8100
FXTN 10-44	PIBD1017H447	7.7500	4.5Y	8/23/2017	1500	4.11	20.000000	2.9000	10:21:56 AM	2.9000	3.2136	2.8098	2.8127
FXTN 07-50	PIBD0717J502	5.3750	4.5Y	10/28/2017	1566	4.29					3.2123	2.8558	2.8580
FXTN 05-71	PIBD0517K719	4.1250	4.5Y	11/8/2017	1577	4.32					3.2121	2.8635	2.8655
FXTN 10-45	PIBD1018A451	5.8750	5Y	1/31/2018	1661	4.55	0.900000	2.9000	3:59:10 PM	2.9000	3.2105	2.9220	2.9232
FXTN 05-72 *	PIBD0518E723	2.1250	5Y	5/23/2018	1773	4.85					3.2083	3.0000	3.0000
FXTN 07-51	PIBD0718H511	5.0000	5.5Y	8/18/2018	1860	5.09					3.3098	3.1026	3.0855
FXTN 10-47	PIBD1018K478	8.8750	5.5Y	11/20/2018	1954	5.35					3.4194	3.2134	3.1779
FXTN 10-48	PIBD1019B485	7.8750	6Y	2/19/2019	2045	5.60					3.5255	3.3208	3.2673
FXTN 07-53	PIBD0719D531	5.0000	6Y	4/26/2019	2111	5.78					3.6025	3.3986	3.3322
FXTN 07-54	PIBD0719G547	4.7500	6.5Y	7/19/2019	2195	6.01					3.7004	3.4976	3.4147
FXTN 07-55	PIBD0719H555	4.7500	6.5Y	8/30/2019	2237	6.12					3.7494	3.5472	3.4560
FXTN 07-56	PIBD0719K560	3.8750	6.5Y	11/22/2019	2321	6.35	5.000000	2.8000	9:20:09 AM	2.8000	3.8474	3.6462	3.5385
FXTN 10-50 *	PIBD1020B508	7.7500	7Y	2/18/2020	2409	6.60					3.9500	3.7500	3.6250
RTB 10-01	PIID1020H015	7.2500	7.5Y	8/19/2020	2592	7.10	1.478000	3.7500	9:20:22 AM	3.7500	3.9857	3.7615	3.6556

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FXTN 10-51	PIBD1020I510	6.1250	7.5Y	9/16/2020	2620	7.17	8.637000	3.9000	11:19:45 AM	3.7610	3.9912	3.7632	3.6603
FXTN 10-52	PIBD1020L525	5.8750	7.5Y	12/16/2020	2711	7.42					4.0089	3.7689	3.6755
RTB 10-02	PIID1021C027	7.3750	8Y	3/3/2021	2788	7.63	126.294000	3.4000	2:27:05 PM	3.5350	4.0239	3.7738	3.6884
FXTN 10-53	PIBD1021D531	6.5000	8Y	4/28/2021	2844	7.79	1,058.939000	3.6000	11:12:36 AM	3.6023	4.0349	3.7773	3.6977
RTB 10-03	PIID1021J039	5.7500	8.5Y	10/20/2021	3019	8.27	0.030000	4.5000	2:49:32 PM	4.5000	4.0690	3.7883	3.7270
FXTN 10-55	PIBD1021K551	5.7500	8.5Y	11/24/2021	3054	8.36	710.500000	3.8000	3:10:53 PM	3.8146	4.0758	3.7904	3.7329
FXTN 10-54	PIBD1022G545	6.3750	9Y	1/19/2022	3110	8.51	1,843.500000	3.7800	4:14:39 PM	3.7892	4.0867	3.7940	3.7422
FXTN 20-02	PIBD2022C021	15.0000	9Y	3/14/2022	3164	8.66	284.683000	4.2750	9:05:51 AM	4.2750	4.0973	3.7973	3.7513
FXTN 10-56	PIBD1022H562	4.8750	9.5Y	8/2/2022	3305	9.05					4.1248	3.8062	3.7748
FXTN 10-57	PIBD1022I570	4.7500	9.5Y	9/13/2022	3347	9.16					4.1330	3.8088	3.7819
FXTN 20-03	PIBD2022J033	12.7500	9.5Y	10/17/2022	3381	9.26					4.1396	3.8110	3.7875
FXTN 10-58	PIBD1022L585	4.0000	9.5Y	12/6/2022	3431	9.39	39.160000	3.7500	3:30:40 PM	3.7497	4.1494	3.8141	3.7959
FXTN 20-04	PIBD2023B048	13.0000	10Y	2/20/2023	3507	9.60					4.1642	3.8189	3.8086
FXTN 20-05 *	PIBD2023E054	11.8750	10Y	5/29/2023	3605	9.87	100.000000	3.8250	9:06:10 AM	3.8250	4.1833	3.8250	3.8250
FXTN 20-06	PIBD2023J068	11.3750	10.5Y	10/23/2023	3752	10.27					4.1881	3.8322	3.8322
FXTN 20-07	PIBD2024F075	12.3750	11Y	6/3/2024	3976	10.89					4.1954	3.8431	3.8431
FXTN 20-08	PIBD2024H086	12.8750	12Y	8/5/2024	4039	11.06					4.1974	3.8462	3.8462
FXTN 20-09	PIBD2024K091	13.7500	12Y	11/11/2024	4137	11.33					4.2006	3.8510	3.8510
FXTN 20-10	PIBD2025D103	12.1250	12Y	4/14/2025	4291	11.75					4.2056	3.8585	3.8585
FXTN 20-11	PIBD2025J116	12.1250	13Y	10/20/2025	4480	12.27	24.900000	4.5750	9:06:32 AM	4.5750	4.2118	3.8677	3.8677
FXTN 25-01	PIBD2525K015	18.2500	13Y	11/29/2025	4520	12.38					4.2131	3.8697	3.8697
FXTN 20-12	PIBD2026A122	10.2500	13Y	1/19/2026	4571	12.51					4.2148	3.8722	3.8722
RTB 15-01	PIID1526J019	6.2500	14Y	10/20/2026	4845	13.26	456.732000	4.4000	10:51:56 AM	4.4034	4.2237	3.8855	3.8855
FXTN 20-13	PIBD2026L139	8.0000	14Y	12/7/2026	4893	13.40	24.300000	4.6550	9:06:59 AM	4.6550	4.2252	3.8879	3.8879
RTB 15-02	PIID1527C023	5.3750	14Y	3/1/2027	4977	13.63	255.000000	4.3500	3:20:16 PM	4.4430	4.2280	3.8920	3.8920
FXTN 20-14	PIBD2027I140	8.6250	15Y	9/6/2027	5166	14.14	141.580000	4.7000	9:17:43 AM	4.7000	4.2341	3.9012	3.9012
FXTN 20-15	PIBD2028L151	9.5000	16Y	12/4/2028	5621	15.39					4.2489	3.9234	3.9234
FXTN 20-16	PIBD2030E166	8.7500	17Y	5/27/2030	6160	16.87					4.2665	3.9498	3.9498
FXTN 25-02	PIBD2530G029	12.5000	18Y	7/28/2030	6222	17.03					4.2685	3.9528	3.9528
FXTN 25-03	PIBD2531A032	11.2500	18Y	1/26/2031	6404	17.53					4.2744	3.9617	3.9617
FXTN 20-17	PIBD2031G171	8.0000	19Y	7/19/2031	6578	18.01	5,101.055000	4.8100	4:13:15 PM	4.8161	4.2801	3.9702	3.9702
FXTN 25-04	PIBD2531J042	9.3750	19Y	10/5/2031	6656	18.22					4.2826	3.9740	3.9740
FXTN 20-18	PIBD2032B183	5.8750	19Y	2/2/2032	6776	18.55	10.520000	5.1000	9:18:33 AM	5.1000	4.2866	3.9798	3.9798
RTB 20-01	PIID2032C014	5.8750	19Y	3/1/2032	6804	18.63	885.810000	4.9500	4:03:59 PM	4.9466	4.2875	3.9812	3.9812
FXTN 20-19	PIBD2032I195	5.7500	19Y	9/27/2032	7014	19.20	18.732000	5.0000	10:43:16 AM	5.0000	4.2943	3.9915	3.9915
FXTN 25-05	PIBD2532K057	8.5000	19Y	11/29/2032	7077	19.38					4.2964	3.9945	3.9945
FXTN 20-20 *	PIBD2033C206	3.6250	20Y	3/21/2033	7189	19.68	0.100000	3.7500	11:17:56 AM	3.7500	4.3000	4.0000	4.0000
FXTN 25-06	PIBD2534K062	9.2500	25Y	11/5/2034	7783	21.31					4.6865	4.4129	4.4030
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	8112	22.21					4.9005	4.6415	4.6261
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	8189	22.42	250.000000	5.2000	12:03:33 PM	5.2400	4.9506	4.6951	4.6784
FXTN 25-09	PIBD2536I097	7.6250	25Y	9/29/2036	8477	23.21	0.500000	5.5000	9:18:09 AM	5.5000	5.1380	4.8952	4.8737
FXTN 25-10	PIBD2537H103	5.7500	25Y	8/16/2037	8798	24.09	7.600000	5.1050	2:30:58 PM	5.1050	5.3468	5.1183	5.0915
RTB 25-01 *	PIID2537J015	6.1250	25Y	10/24/2037	8867	24.28	855.754000	5.1400	4:04:35 PM	5.1087	5.3917	5.1663	5.1383