

Interpolated Bonds
July 23, 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	7	0.02					3.0165	2.9804	2.9804
FXTN 10-33	PIBD1013J337	11.0000	2M	10/9/2013	77	0.21					1.2438	1.0750	1.0750
FXTN 07-45	PIBD0713K457	7.1250	4M	11/2/2013	101	0.28					1.2486	1.0707	1.0698
FXTN 05-67	PIBD0514A673	6.2500	6M	1/27/2014	187	0.51	2,807.400000	0.8750	12:12:22 PM	0.9057	1.3868	0.9479	0.9212
FXTN 10-34	PIBD1014C341	12.3750	8M	3/25/2014	244	0.67					1.4307	1.0623	1.0345
FXTN 10-35	PIBD1014G356	12.7500	1Y	7/15/2014	356	0.97					1.5199	1.3521	1.3279
RTB 05-08	PIID0514I080	6.2500	1.5Y	9/24/2014	427	1.17					1.6759	1.5000	1.4805
FXTN 07-46	PIBD0714J466	6.5000	1.5Y	10/4/2014	437	1.20					1.6979	1.5208	1.5020
SPTB 10-03	SPTB1014J037	12.2500	1.5Y	10/14/2014	447	1.22					1.7199	1.5417	1.5234
FXTN 10-36	PIBD1015B367	12.3750	2Y	2/24/2015	580	1.59					2.0123	1.8188	1.8092
FXTN 05-68	PIBD0515E685	6.3750	2Y	5/13/2015	658	1.80					2.1837	1.9812	1.9768
FXTN 07-47	PIBD0715E477	8.3750	2Y	5/22/2015	667	1.83					2.2035	2.0000	1.9961
FXTN 04-20 *	PIBD0415G203	4.8750	2Y	7/21/2015	727	1.99					2.3354	2.1250	2.1250
RTB 05-09	PIID0515H097	5.8750	2.5Y	8/19/2015	756	2.07					2.3453	2.1121	2.1121
FXTN 10-37	PIBD1015H370	11.8750	2.5Y	8/25/2015	762	2.09					2.3473	2.1094	2.1095
FXTN 05-69	PIBD0515K697	4.6250	2.5Y	11/25/2015	854	2.34					2.3787	2.0685	2.0686
FXTN 10-38	PIBD1015L384	10.1250	2.5Y	12/15/2015	874	2.39	7.500000	2.5000	3:15:02 PM	2.5000	2.3855	2.0596	2.0598
FXTN 10-39	PIBD1016A393	9.2500	2.5Y	1/12/2016	902	2.47					2.3951	2.0472	2.0473
FXTN 07-48	PIBD0716A488	7.0000	3Y	1/27/2016	917	2.51					2.4002	2.0405	2.0407
RTB 05-10	PIID0516C107	6.0000	3Y	3/3/2016	953	2.61	2.500000	2.1250	2:07:18 PM	2.1250	2.4124	2.0245	2.0247
FXTN 10-40	PIBD1016C407	7.5000	3Y	3/30/2016	980	2.68					2.4217	2.0125	2.0127
FXTN 03-20	PIBD0316D206	1.6250	3Y	4/25/2016	1006	2.75	1,003.512488	2.0000	11:53:30 AM	2.0000	2.4305	2.0009	2.0012
FXTN 10-41 *	PIBD1016D416	7.0000	3Y	4/27/2016	1008	2.76					2.4312	2.0000	2.0003
FXTN 10-42	PIBD1016I420	9.1250	3.5Y	9/4/2016	1138	3.12	4.900000	2.9300	2:26:02 PM	2.8417	2.5548	2.1872	2.1874
RTB 07-01	PIID0716I018	7.0000	3.5Y	9/24/2016	1158	3.17					2.5738	2.2160	2.2162
FXTN 10-43	PIBD1016K436	6.2500	3.5Y	11/16/2016	1211	3.32					2.6242	2.2923	2.2925
FXTN 07-49	PIBD0717C493	7.0000	4Y	3/31/2017	1346	3.69					2.7525	2.4868	2.4868
FXTN 20-01	PIBD2017D011	14.3750	4Y	4/24/2017	1370	3.75					2.7754	2.5213	2.5214
FXTN 05-70 *	PIBD0517G705	4.6250	4Y	7/5/2017	1442	3.95					2.8438	2.6250	2.6250
RTB 07-02	PIID0717H026	6.6250	4.5Y	8/19/2017	1487	4.07					2.8455	2.6194	2.6199
FXTN 10-44	PIBD1017H447	7.7500	4.5Y	8/23/2017	1491	4.08					2.8457	2.6189	2.6195
FXTN 07-50	PIBD0717J502	5.3750	4.5Y	10/28/2017	1557	4.26					2.8482	2.6106	2.6121
FXTN 05-71	PIBD0517K719	4.1250	4.5Y	11/8/2017	1568	4.29					2.8487	2.6092	2.6108
FXTN 10-45	PIBD1018A451	5.8750	5Y	1/31/2018	1652	4.52	69.500000	2.6000	11:50:54 AM	2.6000	2.8519	2.5987	2.6014
FXTN 05-72 *	PIBD0518E723	2.1250	5Y	5/23/2018	1764	4.83	2.000000	2.2000	11:13:04 AM	2.2000	2.8562	2.5846	2.5888
FXTN 07-51	PIBD0718H511	5.0000	5.5Y	8/18/2018	1851	5.07	25.400000	2.6000	10:35:30 AM	2.6000	2.9246	2.6585	2.6621
FXTN 10-47	PIBD1018K478	8.8750	5.5Y	11/20/2018	1945	5.33					2.9985	2.7384	2.7414
FXTN 10-48	PIBD1019B485	7.8750	6Y	2/19/2019	2036	5.57	100.000000	2.7500	11:34:10 AM	2.7500	3.0701	2.8157	2.8181
FXTN 07-53	PIBD0719D531	5.0000	6Y	4/26/2019	2102	5.75					3.1220	2.8718	2.8738
FXTN 07-54	PIBD0719G547	4.7500	6Y	7/19/2019	2186	5.98					3.1880	2.9432	2.9446
FXTN 07-55	PIBD0719H555	4.7500	6.5Y	8/30/2019	2228	6.10					3.2211	2.9789	2.9800
FXTN 07-56	PIBD0719K560	3.8750	6.5Y	11/22/2019	2312	6.33	34.800000	3.6800	2:26:44 PM	3.0210	3.2871	3.0502	3.0508
FXTN 10-50 *	PIBD1020B508	7.7500	7Y	2/18/2020	2400	6.57					3.3563	3.1250	3.1250
RTB 10-01	PIID1020H015	7.2500	7.5Y	8/19/2020	2583	7.07					3.4494	3.2130	3.2130

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FXTN 10-51	PIBD1020I510	6.1250	7.5Y	9/16/2020	2611	7.15					3.4636	3.2264	3.2264
FXTN 10-52	PIBD1020L525	5.8750	7.5Y	12/16/2020	2702	7.40	1.000000	2.7500	10:39:11 AM	2.7500	3.5099	3.2702	3.2702
RTB 10-02	PIID1021C027	7.3750	8Y	3/3/2021	2779	7.61					3.5491	3.3072	3.3072
FXTN 10-53	PIBD1021D531	6.5000	8Y	4/28/2021	2835	7.76	100.000000	3.4650	3:12:18 PM	3.4650	3.5775	3.3341	3.3341
RTB 10-03	PIID1021J039	5.7500	8.5Y	10/20/2021	3010	8.24					3.6666	3.4183	3.4183
FXTN 10-55	PIBD1021K551	5.7500	8.5Y	11/24/2021	3045	8.34					3.6844	3.4351	3.4351
FXTN 10-54	PIBD1022G545	6.3750	8.5Y	1/19/2022	3101	8.49	2.000000	3.5000	11:51:12 AM	3.5000	3.7128	3.4620	3.4620
FXTN 20-02	PIBD2022C021	15.0000	9Y	3/14/2022	3155	8.64					3.7403	3.4880	3.4880
FXTN 10-56	PIBD1022H562	4.8750	9.5Y	8/2/2022	3296	9.02					3.8120	3.5558	3.5558
FXTN 10-57	PIBD1022I570	4.7500	9.5Y	9/13/2022	3338	9.14					3.8334	3.5760	3.5760
FXTN 20-03	PIBD2022J033	12.7500	9.5Y	10/17/2022	3372	9.23					3.8507	3.5923	3.5923
FXTN 10-58	PIBD1022L585	4.0000	9.5Y	12/6/2022	3422	9.37	615.800000	3.4700	3:16:48 PM	3.4965	3.8761	3.6163	3.6163
FXTN 20-04	PIBD2023B048	13.0000	10Y	2/20/2023	3498	9.58					3.9148	3.6529	3.6529
FXTN 20-05 *	PIBD2023E054	11.8750	10Y	5/29/2023	3596	9.85					3.9646	3.7000	3.7000
FXTN 20-06	PIBD2023J068	11.3750	10.5Y	10/23/2023	3743	10.25					3.9774	3.7123	3.7123
FXTN 20-07	PIBD2024F075	12.3750	11Y	6/3/2024	3967	10.86					3.9969	3.7311	3.7311
FXTN 20-08	PIBD2024H086	12.8750	12Y	8/5/2024	4030	11.03					4.0024	3.7363	3.7363
FXTN 20-09	PIBD2024K091	13.7500	12Y	11/11/2024	4128	11.30					4.0110	3.7445	3.7445
FXTN 20-10	PIBD2025D103	12.1250	12Y	4/14/2025	4282	11.72					4.0244	3.7574	3.7574
FXTN 20-11	PIBD2025J116	12.1250	13Y	10/20/2025	4471	12.24					4.0409	3.7732	3.7732
FXTN 25-01	PIBD2525K015	18.2500	13Y	11/29/2025	4511	12.35					4.0444	3.7766	3.7766
FXTN 20-12	PIBD2026A122	10.2500	13Y	1/19/2026	4562	12.49					4.0488	3.7809	3.7809
RTB 15-01	PIID1526J019	6.2500	14Y	10/20/2026	4836	13.24	506.000000	4.1000	3:19:30 PM	4.1191	4.0727	3.8038	3.8038
FXTN 20-13	PIBD2026L139	8.0000	14Y	12/7/2026	4884	13.37					4.0769	3.8078	3.8078
RTB 15-02	PIID1527C023	5.3750	14Y	3/1/2027	4968	13.60	109.100000	4.2000	3:37:00 PM	4.0889	4.0842	3.8148	3.8148
FXTN 20-14	PIBD2027I140	8.6250	15Y	9/6/2027	5157	14.12					4.1007	3.8307	3.8307
FXTN 20-15	PIBD2028L151	9.5000	16Y	12/4/2028	5612	15.36					4.1404	3.8687	3.8687
FXTN 20-16	PIBD2030E166	8.7500	17Y	5/27/2030	6151	16.84					4.1874	3.9139	3.9139
FXTN 25-02	PIBD2530G029	12.5000	18Y	7/28/2030	6213	17.01					4.1928	3.9191	3.9191
FXTN 25-03	PIBD2531A032	11.2500	18Y	1/26/2031	6395	17.51					4.2087	3.9343	3.9343
FXTN 20-17	PIBD2031G171	8.0000	18Y	7/19/2031	6569	17.98	5,961.215000	4.4700	4:01:31 PM	4.4799	4.2238	3.9489	3.9489
FXTN 25-04	PIBD2531J042	9.3750	19Y	10/5/2031	6647	18.20					4.2306	3.9554	3.9554
FXTN 20-18	PIBD2032B183	5.8750	19Y	2/2/2032	6767	18.53	6.500000	4.9000	11:54:10 AM	4.8731	4.2411	3.9654	3.9654
RTB 20-01	PIID2032C014	5.8750	19Y	3/1/2032	6795	18.60	1,909.866500	4.5500	3:58:17 PM	4.5608	4.2435	3.9678	3.9678
FXTN 20-19	PIBD2032I195	5.7500	19Y	9/27/2032	7005	19.18					4.2618	3.9854	3.9854
FXTN 25-05	PIBD2532K057	8.5000	19Y	11/29/2032	7068	19.35					4.2673	3.9906	3.9906
FXTN 20-20 *	PIBD2033C206	3.6250	20Y	3/21/2033	7180	19.66					4.2771	4.0000	4.0000
FXTN 25-06	PIBD2534K062	9.2500	25Y	11/5/2034	7774	21.28	50.000000	5.0000	10:18:07 AM	5.0000	4.5536	4.2917	4.2849
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	8103	22.18					4.7068	4.4533	4.4427
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	8180	22.40	320.505000	4.6500	3:30:08 PM	4.8642	4.7427	4.4911	4.4796
FXTN 25-09	PIBD2536I097	7.6250	25Y	9/29/2036	8468	23.18					4.8767	4.6326	4.6177
FXTN 25-10	PIBD2537H103	5.7500	25Y	8/16/2037	8789	24.06	1.000000	5.0750	10:58:16 AM	5.0750	5.0262	4.7902	4.7717
RTB 25-01 *	PIID2537J015	6.1250	25Y	10/24/2037	8858	24.25	2,098.000000	4.7650	4:12:22 PM	4.7910	5.0583	4.8241	4.8048