

Interpolated Bonds
July 31, 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	2M	10/9/2013	69	0.19	0.955000	1.0000	12:01:42 PM	1.0000	1.2193	1.0500	1.0500
FXTN 07-45	PIBD0713K457	7.1250	3M	11/2/2013	93	0.25					1.2232	1.0433	1.0433
FXTN 05-67	PIBD0514A673	6.2500	6M	1/27/2014	179	0.49	1,863.400000	0.8250	10:55:57 AM	0.8304	1.2927	0.8508	0.8508
FXTN 10-34	PIBD1014C341	12.3750	8M	3/25/2014	236	0.65	2,000.000000	0.9655	10:09:40 AM	0.9727	1.3694	1.0003	1.0003
FXTN 10-35	PIBD1014G356	12.7500	11M	7/15/2014	348	0.95					1.5442	1.3805	1.3805
RTB 05-08	PIID0514I080	6.2500	1.5Y	9/24/2014	419	1.15	53.500000	1.9500	3:35:26 PM	1.2628	1.7176	1.5469	1.5469
FXTN 07-46	PIBD0714J466	6.5000	1.5Y	10/4/2014	429	1.17					1.7420	1.5703	1.5703
SPTB 10-03	SPTB1014J037	12.2500	1.5Y	10/14/2014	439	1.20					1.7664	1.5938	1.5938
FXTN 10-36	PIBD1015B367	12.3750	2Y	2/24/2015	572	1.57					2.0911	1.9055	1.9055
FXTN 05-68	PIBD0515E685	6.3750	2Y	5/13/2015	650	1.78	17.000000	1.2500	2:32:38 PM	1.2500	2.2815	2.0883	2.0883
FXTN 07-47	PIBD0715E477	8.3750	2Y	5/22/2015	659	1.80					2.3035	2.1094	2.1094
FXTN 04-20 *	PIBD0415G203	4.8750	2Y	7/21/2015	719	1.97					2.4500	2.2500	2.2500
RTB 05-09	PIID0515H097	5.8750	2.5Y	8/19/2015	748	2.05					2.4528	2.2298	2.2298
FXTN 10-37	PIBD1015H370	11.8750	2.5Y	8/25/2015	754	2.06					2.4534	2.2256	2.2254
FXTN 05-69	PIBD0515K697	4.6250	2.5Y	11/25/2015	846	2.32					2.4622	2.1616	2.1608
FXTN 10-38	PIBD1015L384	10.1250	2.5Y	12/15/2015	866	2.37					2.4642	2.1477	2.1467
FXTN 10-39	PIBD1016A393	9.2500	2.5Y	1/12/2016	894	2.45					2.4669	2.1282	2.1271
FXTN 07-48	PIBD0716A488	7.0000	2.5Y	1/27/2016	909	2.49	261.000000	2.1000	3:36:22 PM	2.0927	2.4683	2.1177	2.1165
RTB 05-10	PIID0516C107	6.0000	3Y	3/3/2016	945	2.59	87.747000	2.1000	4:09:46 PM	2.1036	2.4718	2.0927	2.0912
FXTN 10-40	PIBD1016C407	7.5000	3Y	3/30/2016	972	2.66					2.4744	2.0739	2.0723
FXTN 03-20	PIBD0316D206	1.6250	3Y	4/25/2016	998	2.73	1,067.900000	2.0450	4:12:02 PM	2.0484	2.4769	2.0558	2.0540
FXTN 10-41 *	PIBD1016D416	7.0000	3Y	4/27/2016	1000	2.74					2.4771	2.0544	2.0526
FXTN 10-42	PIBD1016I420	9.1250	3.5Y	9/4/2016	1130	3.09	250.000000	2.1000	3:55:53 PM	2.1200	2.5875	2.1300	2.1434
RTB 07-01	PIID0716I018	7.0000	3.5Y	9/24/2016	1150	3.15	14.000000	2.0000	2:34:55 PM	2.0000	2.6045	2.1416	2.1574
FXTN 10-43	PIBD1016K436	6.2500	3.5Y	11/16/2016	1203	3.29					2.6496	2.1724	2.1944
FXTN 07-49	PIBD0717C493	7.0000	4Y	3/31/2017	1338	3.66	153.000000	2.5000	2:26:14 PM	2.4019	2.7642	2.2509	2.2887
FXTN 20-01	PIBD2017D011	14.3750	4Y	4/24/2017	1362	3.73					2.7846	2.2648	2.3054
FXTN 05-70 *	PIBD0517G705	4.6250	4Y	7/5/2017	1434	3.93	100.000000	2.2700	10:36:39 AM	2.2850	2.8458	2.3067	2.3557
RTB 07-02	PIID0717H026	6.6250	4.5Y	8/19/2017	1479	4.05	54.000000	2.6250	3:14:29 PM	2.5895	2.8484	2.3191	2.3585
FXTN 10-44	PIBD1017H447	7.7500	4.5Y	8/23/2017	1483	4.06					2.8487	2.3202	2.3588
FXTN 07-50	PIBD0717J502	5.3750	4.5Y	10/28/2017	1549	4.24					2.8525	2.3384	2.3629
FXTN 05-71	PIBD0517K719	4.1250	4.5Y	11/8/2017	1560	4.27					2.8532	2.3415	2.3636
FXTN 10-45	PIBD1018A451	5.8750	5Y	1/31/2018	1644	4.50	53.400000	2.3500	2:24:18 PM	2.3985	2.8581	2.3647	2.3688
FXTN 05-72 *	PIBD0518E723	2.1250	5Y	5/23/2018	1756	4.81	9.100000	2.2500	3:18:04 PM	2.2423	2.8646	2.3956	2.3758
FXTN 07-51	PIBD0718H511	5.0000	5.5Y	8/18/2018	1843	5.05	400.000000	2.6000	11:14:12 AM	2.6000	2.9475	2.5125	2.4954
FXTN 10-47	PIBD1018K478	8.8750	5.5Y	11/20/2018	1937	5.30					3.0371	2.6388	2.6246
FXTN 10-48	PIBD1019B485	7.8750	6Y	2/19/2019	2028	5.55					3.1239	2.7610	2.7497
FXTN 07-53	PIBD0719D531	5.0000	6Y	4/26/2019	2094	5.73					3.1868	2.8497	2.8404
FXTN 07-54	PIBD0719G547	4.7500	6Y	7/19/2019	2178	5.96					3.2668	2.9625	2.9559
FXTN 07-55	PIBD0719H555	4.7500	6.5Y	8/30/2019	2220	6.08					3.3069	3.0189	3.0136
FXTN 07-56	PIBD0719K560	3.8750	6.5Y	11/22/2019	2304	6.31	3.000000	3.0000	11:24:57 AM	3.0000	3.3869	3.1318	3.1290
FXTN 10-50 *	PIBD1020B508	7.7500	7Y	2/18/2020	2392	6.55	4.000000	2.7000	3:37:31 PM	2.7000	3.4708	3.2500	3.2500
RTB 10-01	PIID1020H015	7.2500	7.5Y	8/19/2020	2575	7.05	5.600000	3.3750	3:45:27 PM	3.2722	3.5158	3.2538	3.2538
FXTN 10-51	PIBD1020I510	6.1250	7.5Y	9/16/2020	2603	7.13					3.5226	3.2544	3.2544

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FXTN 10-52	PIBD1020L525	5.8750	7.5Y	12/16/2020	2694	7.38	5.600000	3.1250	3:42:20 PM	3.0139	3.5450	3.2563	3.2563
RTB 10-02	PIID1021C027	7.3750	8Y	3/3/2021	2771	7.59	450.000000	3.0000	10:50:30 AM	3.0000	3.5639	3.2579	3.2579
FXTN 10-53	PIBD1021D531	6.5000	8Y	4/28/2021	2827	7.74					3.5777	3.2591	3.2591
RTB 10-03	PIID1021J039	5.7500	8.5Y	10/20/2021	3002	8.22	150.000000	3.2000	3:51:04 PM	3.2828	3.6206	3.2628	3.2628
FXTN 10-55	PIBD1021K551	5.7500	8.5Y	11/24/2021	3037	8.31	1,109.325300	3.2000	11:27:33 AM	3.2000	3.6292	3.2635	3.2635
FXTN 10-54	PIBD1022G545	6.3750	8.5Y	1/19/2022	3093	8.47	290.000000	3.2500	11:35:31 AM	3.2172	3.6430	3.2647	3.2647
FXTN 20-02	PIBD2022C021	15.0000	9Y	3/14/2022	3147	8.62	1,500.000000	3.2500	10:07:01 AM	3.3994	3.6563	3.2658	3.2658
FXTN 10-56	PIBD1022H562	4.8750	9.5Y	8/2/2022	3288	9.00					3.6909	3.2687	3.2687
FXTN 10-57	PIBD1022I570	4.7500	9.5Y	9/13/2022	3330	9.12					3.7012	3.2696	3.2696
FXTN 20-03	PIBD2022J033	12.7500	9.5Y	10/17/2022	3364	9.21					3.7096	3.2703	3.2703
FXTN 10-58	PIBD1022L585	4.0000	9.5Y	12/6/2022	3414	9.35					3.7219	3.2714	3.2714
FXTN 20-04	PIBD2023B048	13.0000	10Y	2/20/2023	3490	9.56					3.7405	3.2730	3.2730
FXTN 20-05 *	PIBD2023E054	11.8750	10Y	5/29/2023	3588	9.82	100.000000	3.2750	10:42:50 AM	3.2750	3.7646	3.2750	3.2750
FXTN 20-06	PIBD2023J068	11.3750	10.5Y	10/23/2023	3735	10.23					3.7858	3.3047	3.2947
FXTN 20-07	PIBD2024F075	12.3750	11Y	6/3/2024	3959	10.84					3.8181	3.3500	3.3248
FXTN 20-08	PIBD2024H086	12.8750	12Y	8/5/2024	4022	11.01					3.8272	3.3628	3.3333
FXTN 20-09	PIBD2024K091	13.7500	12Y	11/11/2024	4120	11.28					3.8413	3.3826	3.3465
FXTN 20-10	PIBD2025D103	12.1250	12Y	4/14/2025	4274	11.70					3.8635	3.4138	3.3671
FXTN 20-11	PIBD2025J116	12.1250	13Y	10/20/2025	4463	12.22					3.8907	3.4520	3.3925
FXTN 25-01	PIBD2525K015	18.2500	13Y	11/29/2025	4503	12.33					3.8965	3.4601	3.3979
FXTN 20-12	PIBD2026A122	10.2500	13Y	1/19/2026	4554	12.47					3.9039	3.4704	3.4048
RTB 15-01	PIID1526J019	6.2500	14Y	10/20/2026	4828	13.22	672.000000	3.9750	3:37:44 PM	3.8413	3.9434	3.5258	3.4416
FXTN 20-13	PIBD2026L139	8.0000	14Y	12/7/2026	4876	13.35					3.9503	3.5355	3.4480
RTB 15-02	PIID1527C023	5.3750	14Y	3/1/2027	4960	13.58	231.260000	4.0000	3:45:16 PM	3.8505	3.9624	3.5525	3.4593
FXTN 20-14	PIBD2027I140	8.6250	15Y	9/6/2027	5149	14.10					3.9896	3.5908	3.4847
FXTN 20-15	PIBD2028L151	9.5000	16Y	12/4/2028	5604	15.34					4.0552	3.6828	3.5458
FXTN 20-16	PIBD2030E166	8.7500	17Y	5/27/2030	6143	16.82					4.1330	3.7918	3.6182
FXTN 25-02	PIBD2530G029	12.5000	17Y	7/28/2030	6205	16.99					4.1419	3.8044	3.6265
FXTN 25-03	PIBD2531A032	11.2500	18Y	1/26/2031	6387	17.49					4.1681	3.8412	3.6510
FXTN 20-17	PIBD2031G171	8.0000	18Y	7/19/2031	6561	17.96	7,815.677000	4.1500	3:54:42 PM	4.1169	4.1932	3.8764	3.6743
FXTN 25-04	PIBD2531J042	9.3750	19Y	10/5/2031	6639	18.18					4.2045	3.8922	3.6848
FXTN 20-18	PIBD2032B183	5.8750	19Y	2/2/2032	6759	18.51	73.000000	4.5000	10:35:37 AM	4.5000	4.2218	3.9165	3.7009
RTB 20-01	PIID2032C014	5.8750	19Y	3/1/2032	6787	18.58	3,989.449000	4.2750	4:01:06 PM	4.2296	4.2258	3.9221	3.7047
FXTN 20-19	PIBD2032I195	5.7500	19Y	9/27/2032	6997	19.16	1.500000	4.6250	11:30:42 AM	4.6250	4.2561	3.9646	3.7329
FXTN 25-05	PIBD2532K057	8.5000	19Y	11/29/2032	7060	19.33					4.2652	3.9773	3.7414
FXTN 20-20 *	PIBD2033C206	3.6250	20Y	3/21/2033	7172	19.64	95.085000	3.7500	3:22:32 PM	3.7564	4.2813	4.0000	3.7564
FXTN 25-06	PIBD2534K062	9.2500	25Y	11/5/2034	7766	21.26					4.4177	4.1193	3.9694
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	8095	22.16					4.4933	4.1854	4.0873
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	8172	22.37	335.850000	4.5000	3:31:49 PM	4.4926	4.5110	4.2008	4.1149
FXTN 25-09	PIBD2536I097	7.6250	25Y	9/29/2036	8460	23.16	160.000000	4.5000	10:12:07 AM	4.5000	4.5771	4.2587	4.2182
FXTN 25-10	PIBD2537H103	5.7500	25Y	8/16/2037	8781	24.04	6.000000	4.6250	10:34:28 AM	4.5954	4.6509	4.3231	4.3333
RTB 25-01 *	PIID2537J015	6.1250	25Y	10/24/2037	8850	24.23	1,703.413000	4.4000	3:57:14 PM	4.3172	4.6667	4.3370	4.3580