

Interpolated Bonds
August 06, 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 | 63 | 0.17 | | | | | 1.1631 | 1.0000 | 1.0000 |
| FXTN 07-45 | PIBD0713K457 | 7.1250 | 3M | 11/2/2013 | 87 | 0.24 | | | | | 1.1662 | 1.0000 | 1.0000 |
| FXTN 05-67 | PIBD0514A673 | 6.2500 | 5M | 1/27/2014 | 173 | 0.47 | 2,400.000000 | 0.8250 | 11:50:18 AM | 0.8375 | 1.1723 | 0.8640 | 0.8565 |
| FXTN 10-34 | PIBD1014C341 | 12.3750 | 8M | 3/25/2014 | 230 | 0.63 | | | | | 1.2350 | 0.9548 | 0.9486 |
| FXTN 10-35 | PIBD1014G356 | 12.7500 | 11M | 7/15/2014 | 342 | 0.94 | | | | | 1.3798 | 1.2015 | 1.2005 |
| RTB 05-08 | PIID0514I080 | 6.2500 | 1.5Y | 9/24/2014 | 413 | 1.13 | 64.663000 | 2.0000 | 2:09:50 PM | 1.4194 | 1.5215 | 1.3553 | 1.3553 |
| FXTN 07-46 | PIBD0714J466 | 6.5000 | 1.5Y | 10/4/2014 | 423 | 1.16 | 50.000000 | 1.2500 | 11:16:34 AM | 1.2500 | 1.5446 | 1.3768 | 1.3768 |
| SPTB 10-03 | SPTB1014J037 | 12.2500 | 1.5Y | 10/14/2014 | 433 | 1.19 | | | | | 1.5677 | 1.3983 | 1.3983 |
| FXTN 10-36 | PIBD1015B367 | 12.3750 | 2Y | 2/24/2015 | 566 | 1.55 | 100.000000 | 2.0000 | 10:48:27 AM | 2.0000 | 1.8750 | 1.6841 | 1.6841 |
| FXTN 05-68 | PIBD0515E685 | 6.3750 | 2Y | 5/13/2015 | 644 | 1.76 | 1.781000 | 2.0000 | 2:08:03 PM | 2.0000 | 2.0552 | 1.8517 | 1.8517 |
| FXTN 07-47 | PIBD0715E477 | 8.3750 | 2Y | 5/22/2015 | 653 | 1.79 | | | | | 2.0760 | 1.8711 | 1.8711 |
| FXTN 04-20 * | PIBD0415G203 | 4.8750 | 2Y | 7/21/2015 | 713 | 1.95 | | | | | 2.2146 | 2.0000 | 2.0000 |
| RTB 05-09 | PIID0515H097 | 5.8750 | 2.5Y | 8/19/2015 | 742 | 2.03 | | | | | 2.2365 | 2.0071 | 2.0059 |
| FXTN 10-37 | PIBD1015H370 | 11.8750 | 2.5Y | 8/25/2015 | 748 | 2.05 | | | | | 2.2411 | 2.0085 | 2.0072 |
| FXTN 05-69 | PIBD0515K697 | 4.6250 | 2.5Y | 11/25/2015 | 840 | 2.30 | | | | | 2.3106 | 2.0310 | 2.0260 |
| FXTN 10-38 | PIBD1015L384 | 10.1250 | 2.5Y | 12/15/2015 | 860 | 2.35 | | | | | 2.3258 | 2.0358 | 2.0301 |
| FXTN 10-39 | PIBD1016A393 | 9.2500 | 2.5Y | 1/12/2016 | 888 | 2.43 | 20.000000 | 2.2500 | 2:07:27 PM | 2.2500 | 2.3469 | 2.0427 | 2.0359 |
| FXTN 07-48 | PIBD0716A488 | 7.0000 | 2.5Y | 1/27/2016 | 903 | 2.47 | 100.000000 | 2.0000 | 10:43:27 AM | 2.0000 | 2.3583 | 2.0463 | 2.0389 |
| RTB 05-10 | PIID0516C107 | 6.0000 | 3Y | 3/3/2016 | 939 | 2.57 | 9.210000 | 2.2500 | 3:28:53 PM | 2.2500 | 2.3855 | 2.0551 | 2.0463 |
| FXTN 10-40 | PIBD1016C407 | 7.5000 | 3Y | 3/30/2016 | 966 | 2.64 | | | | | 2.4059 | 2.0617 | 2.0519 |
| FXTN 03-20 | PIBD0316D206 | 1.6250 | 3Y | 4/25/2016 | 992 | 2.72 | 1,350.000000 | 2.0600 | 11:50:29 AM | 2.0563 | 2.4256 | 2.0680 | 2.0572 |
| FXTN 10-41 * | PIBD1016D416 | 7.0000 | 3Y | 4/27/2016 | 994 | 2.72 | | | | | 2.4271 | 2.0685 | 2.0576 |
| FXTN 10-42 | PIBD1016I420 | 9.1250 | 3.5Y | 9/4/2016 | 1124 | 3.08 | 1,000.987280 | 2.2000 | 2:27:58 PM | 2.1076 | 2.4864 | 2.1463 | 2.1387 |
| RTB 07-01 | PIID0716I018 | 7.0000 | 3.5Y | 9/24/2016 | 1144 | 3.13 | | | | | 2.4955 | 2.1583 | 2.1512 |
| FXTN 10-43 | PIBD1016K436 | 6.2500 | 3.5Y | 11/16/2016 | 1197 | 3.28 | | | | | 2.5197 | 2.1900 | 2.1842 |
| FXTN 07-49 | PIBD0717C493 | 7.0000 | 4Y | 3/31/2017 | 1332 | 3.65 | 5,151.000000 | 2.5000 | 2:22:39 PM | 2.3283 | 2.5812 | 2.2708 | 2.2684 |
| FXTN 20-01 | PIBD2017D011 | 14.3750 | 4Y | 4/24/2017 | 1356 | 3.71 | | | | | 2.5922 | 2.2852 | 2.2834 |
| FXTN 05-70 * | PIBD0517G705 | 4.6250 | 4Y | 7/5/2017 | 1428 | 3.91 | | | | | 2.6250 | 2.3283 | 2.3283 |
| RTB 07-02 | PIID0717H026 | 6.6250 | 4.5Y | 8/19/2017 | 1473 | 4.03 | | | | | 2.6265 | 2.3383 | 2.3383 |
| FXTN 10-44 | PIBD1017H447 | 7.7500 | 4.5Y | 8/23/2017 | 1477 | 4.04 | 50.000000 | 2.8000 | 2:08:52 PM | 2.8000 | 2.6266 | 2.3392 | 2.3392 |
| FXTN 07-50 | PIBD0717J502 | 5.3750 | 4.5Y | 10/28/2017 | 1543 | 4.22 | | | | | 2.6287 | 2.3539 | 2.3539 |
| FXTN 05-71 | PIBD0517K719 | 4.1250 | 4.5Y | 11/8/2017 | 1554 | 4.25 | | | | | 2.6291 | 2.3564 | 2.3564 |
| FXTN 10-45 | PIBD1018A451 | 5.8750 | 4.5Y | 1/31/2018 | 1638 | 4.48 | | | | | 2.6318 | 2.3751 | 2.3751 |
| FXTN 05-72 * | PIBD0518E723 | 2.1250 | 5Y | 5/23/2018 | 1750 | 4.79 | 15.200000 | 2.1500 | 11:54:06 AM | 2.1250 | 2.6354 | 2.4000 | 2.4000 |
| FXTN 07-51 | PIBD0718H511 | 5.0000 | 5.5Y | 8/18/2018 | 1837 | 5.03 | 50.000000 | 2.6700 | 11:20:11 AM | 2.6700 | 2.7158 | 2.4821 | 2.4821 |
| FXTN 10-47 | PIBD1018K478 | 8.8750 | 5.5Y | 11/20/2018 | 1931 | 5.29 | | | | | 2.8026 | 2.5708 | 2.5708 |
| FXTN 10-48 | PIBD1019B485 | 7.8750 | 6Y | 2/19/2019 | 2022 | 5.54 | | | | | 2.8867 | 2.6566 | 2.6566 |
| FXTN 07-53 | PIBD0719D531 | 5.0000 | 6Y | 4/26/2019 | 2088 | 5.72 | | | | | 2.9476 | 2.7189 | 2.7189 |
| FXTN 07-54 | PIBD0719G547 | 4.7500 | 6Y | 7/19/2019 | 2172 | 5.95 | | | | | 3.0252 | 2.7981 | 2.7981 |
| FXTN 07-55 | PIBD0719H555 | 4.7500 | 6.5Y | 8/30/2019 | 2214 | 6.06 | | | | | 3.0640 | 2.8377 | 2.8377 |
| FXTN 07-56 | PIBD0719K560 | 3.8750 | 6.5Y | 11/22/2019 | 2298 | 6.29 | 505.000000 | 3.2000 | 11:19:25 AM | 2.9277 | 3.1416 | 2.9170 | 2.9170 |
| FXTN 10-50 * | PIBD1020B508 | 7.7500 | 7Y | 2/18/2020 | 2386 | 6.53 | 0.677426 | 3.1500 | 2:06:29 PM | 3.1500 | 3.2229 | 3.0000 | 3.0000 |
| RTB 10-01 | PIID1020H015 | 7.2500 | 7.5Y | 8/19/2020 | 2569 | 7.03 | 1.555600 | 3.1500 | 2:06:05 PM | 3.1500 | 3.3013 | 3.0650 | 3.0650 |
| FXTN 10-51 | PIBD1020I510 | 6.1250 | 7.5Y | 9/16/2020 | 2597 | 7.11 | 58.000000 | 3.1750 | 11:40:45 AM | 3.1750 | 3.3133 | 3.0750 | 3.0750 |

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August 06, 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 10-52 | PIBD1020L525 | 5.8750 | 7.5Y | 12/16/2020 | 2688 | 7.36 | 0.473000 | 3.2500 | 11:37:42 AM | 3.2500 | 3.3523 | 3.1073 | 3.1073 |
| RTB 10-02 | PIID1021C027 | 7.3750 | 8Y | 3/3/2021 | 2765 | 7.57 | 1.615000 | 3.2000 | 2:05:10 PM | 3.2000 | 3.3853 | 3.1347 | 3.1347 |
| FXTN 10-53 | PIBD1021D531 | 6.5000 | 8Y | 4/28/2021 | 2821 | 7.72 | | | | | 3.4093 | 3.1546 | 3.1546 |
| RTB 10-03 | PIID1021J039 | 5.7500 | 8.5Y | 10/20/2021 | 2996 | 8.20 | 1.000000 | 3.5000 | 3:29:03 PM | 3.5000 | 3.4843 | 3.2168 | 3.2168 |
| FXTN 10-55 | PIBD1021K551 | 5.7500 | 8.5Y | 11/24/2021 | 3031 | 8.30 | | | | | 3.4993 | 3.2292 | 3.2292 |
| FXTN 10-54 | PIBD1022G545 | 6.3750 | 8.5Y | 1/19/2022 | 3087 | 8.45 | | | | | 3.5233 | 3.2491 | 3.2491 |
| FXTN 20-02 | PIBD2022C021 | 15.0000 | 9Y | 3/14/2022 | 3141 | 8.60 | | | | | 3.5464 | 3.2683 | 3.2683 |
| FXTN 10-56 | PIBD1022H562 | 4.8750 | 9Y | 8/2/2022 | 3282 | 8.99 | | | | | 3.6068 | 3.3184 | 3.3184 |
| FXTN 10-57 | PIBD1022I570 | 4.7500 | 9.5Y | 9/13/2022 | 3324 | 9.10 | | | | | 3.6248 | 3.3333 | 3.3333 |
| FXTN 20-03 | PIBD2022J033 | 12.7500 | 9.5Y | 10/17/2022 | 3358 | 9.19 | | | | | 3.6394 | 3.3454 | 3.3454 |
| FXTN 10-58 | PIBD1022L585 | 4.0000 | 9.5Y | 12/6/2022 | 3408 | 9.33 | 264.446000 | 3.3000 | 3:22:57 PM | 3.3752 | 3.6608 | 3.3632 | 3.3632 |
| FXTN 20-04 | PIBD2023B048 | 13.0000 | 10Y | 2/20/2023 | 3484 | 9.54 | | | | | 3.6934 | 3.3902 | 3.3902 |
| FXTN 20-05 * | PIBD2023E054 | 11.8750 | 10Y | 5/29/2023 | 3582 | 9.81 | | | | | 3.7354 | 3.4250 | 3.4250 |
| FXTN 20-06 | PIBD2023J068 | 11.3750 | 10.5Y | 10/23/2023 | 3729 | 10.21 | | | | | 3.7538 | 3.4445 | 3.4424 |
| FXTN 20-07 | PIBD2024F075 | 12.3750 | 11Y | 6/3/2024 | 3953 | 10.82 | | | | | 3.7818 | 3.4742 | 3.4690 |
| FXTN 20-08 | PIBD2024H086 | 12.8750 | 11Y | 8/5/2024 | 4016 | 11.00 | | | | | 3.7896 | 3.4825 | 3.4765 |
| FXTN 20-09 | PIBD2024K091 | 13.7500 | 12Y | 11/11/2024 | 4114 | 11.26 | | | | | 3.8019 | 3.4955 | 3.4881 |
| FXTN 20-10 | PIBD2025D103 | 12.1250 | 12Y | 4/14/2025 | 4268 | 11.69 | | | | | 3.8211 | 3.5159 | 3.5063 |
| FXTN 20-11 | PIBD2025J116 | 12.1250 | 13Y | 10/20/2025 | 4457 | 12.20 | | | | | 3.8448 | 3.5410 | 3.5288 |
| FXTN 25-01 | PIBD2525K015 | 18.2500 | 13Y | 11/29/2025 | 4497 | 12.31 | | | | | 3.8497 | 3.5463 | 3.5335 |
| FXTN 20-12 | PIBD2026A122 | 10.2500 | 13Y | 1/19/2026 | 4548 | 12.45 | | | | | 3.8561 | 3.5530 | 3.5396 |
| RTB 15-01 | PIID1526J019 | 6.2500 | 14Y | 10/20/2026 | 4822 | 13.20 | 22.215000 | 4.1250 | 3:44:45 PM | 3.8532 | 3.8904 | 3.5893 | 3.5720 |
| FXTN 20-13 | PIBD2026L139 | 8.0000 | 14Y | 12/7/2026 | 4870 | 13.33 | | | | | 3.8964 | 3.5957 | 3.5777 |
| RTB 15-02 | PIID1527C023 | 5.3750 | 14Y | 3/1/2027 | 4954 | 13.56 | 13.500000 | 4.2500 | 3:18:29 PM | 4.1579 | 3.9069 | 3.6068 | 3.5877 |
| FXTN 20-14 | PIBD2027I140 | 8.6250 | 15Y | 9/6/2027 | 5143 | 14.08 | | | | | 3.9305 | 3.6319 | 3.6101 |
| FXTN 20-15 | PIBD2028L151 | 9.5000 | 16Y | 12/4/2028 | 5598 | 15.33 | | | | | 3.9873 | 3.6922 | 3.6641 |
| FXTN 20-16 | PIBD2030E166 | 8.7500 | 17Y | 5/27/2030 | 6137 | 16.80 | 131.538377 | 4.4250 | 2:56:28 PM | 4.4900 | 4.0547 | 3.7636 | 3.7280 |
| FXTN 25-02 | PIBD2530G029 | 12.5000 | 17Y | 7/28/2030 | 6199 | 16.97 | | | | | 4.0625 | 3.7718 | 3.7353 |
| FXTN 25-03 | PIBD2531A032 | 11.2500 | 18Y | 1/26/2031 | 6381 | 17.47 | | | | | 4.0852 | 3.7960 | 3.7569 |
| FXTN 20-17 | PIBD2031G171 | 8.0000 | 18Y | 7/19/2031 | 6555 | 17.95 | 5,069.129000 | 4.3000 | 3:48:23 PM | 4.2708 | 4.1069 | 3.8190 | 3.7775 |
| FXTN 25-04 | PIBD2531J042 | 9.3750 | 19Y | 10/5/2031 | 6633 | 18.16 | | | | | 4.1167 | 3.8294 | 3.7868 |
| FXTN 20-18 | PIBD2032B183 | 5.8750 | 19Y | 2/2/2032 | 6753 | 18.49 | 0.550000 | 4.7000 | 9:28:45 AM | 4.7000 | 4.1317 | 3.8453 | 3.8010 |
| RTB 20-01 | PIID2032C014 | 5.8750 | 19Y | 3/1/2032 | 6781 | 18.57 | 726.806000 | 4.3500 | 4:06:22 PM | 4.3613 | 4.1352 | 3.8490 | 3.8043 |
| FXTN 20-19 | PIBD2032I195 | 5.7500 | 19Y | 9/27/2032 | 6991 | 19.14 | 1.000000 | 4.7500 | 3:19:17 PM | 4.7500 | 4.1614 | 3.8768 | 3.8292 |
| FXTN 25-05 | PIBD2532K057 | 8.5000 | 19Y | 11/29/2032 | 7054 | 19.31 | | | | | 4.1693 | 3.8852 | 3.8367 |
| FXTN 20-20 * | PIBD2033C206 | 3.6250 | 20Y | 3/21/2033 | 7166 | 19.62 | 30.500000 | 3.7000 | 3:44:04 PM | 3.7303 | 4.1833 | 3.9000 | 3.8500 |
| FXTN 25-06 | PIBD2534K062 | 9.2500 | 25Y | 11/5/2034 | 7760 | 21.25 | | | | | 4.3898 | 4.1358 | 4.0997 |
| FXTN 25-07 | PIBD2535I071 | 8.0000 | 25Y | 9/30/2035 | 8089 | 22.15 | | | | | 4.5042 | 4.2664 | 4.2380 |
| FXTN 25-08 | PIBD2535L086 | 8.1250 | 25Y | 12/16/2035 | 8166 | 22.36 | 290.500000 | 4.7000 | 10:43:25 AM | 4.7327 | 4.5310 | 4.2970 | 4.2703 |
| FXTN 25-09 | PIBD2536I097 | 7.6250 | 25Y | 9/29/2036 | 8454 | 23.15 | | | | | 4.6311 | 4.4114 | 4.3914 |
| FXTN 25-10 | PIBD2537H103 | 5.7500 | 25Y | 8/16/2037 | 8775 | 24.02 | 2.000000 | 4.8250 | 3:05:49 PM | 4.8250 | 4.7427 | 4.5388 | 4.5263 |
| RTB 25-01 * | PIID2537J015 | 6.1250 | 25Y | 10/24/2037 | 8844 | 24.21 | 1,032.184000 | 4.5200 | 4:02:58 PM | 4.5048 | 4.7667 | 4.5662 | 4.5553 |