

Interpolated Bonds
October 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
FXTN 10-33	PIBD1013J337	11.0000	<1M	10/9/2013	7	0.02					3.0070	2.9485	2.9492
FXTN 07-45	PIBD0713K457	7.1250	1M	11/2/2013	31	0.08					1.0349	0.7426	0.7459
FXTN 05-67	PIBD0514A673	6.2500	4M	1/27/2014	117	0.32	103.901000	0.4000	10:16:59 AM	0.4688	0.8206	0.5931	0.5854
FXTN 10-34	PIBD1014C341	12.3750	5M	3/25/2014	174	0.48					1.0290	0.8622	0.8394
FXTN 10-35	PIBD1014G356	12.7500	10M	7/15/2014	286	0.78					1.3622	1.2039	1.1958
RTB 05-08	PIID0514I080	6.2500	1Y	9/24/2014	357	0.98					1.5885	1.4178	1.4178
FXTN 07-46	PIBD0714J466	6.5000	1.5Y	10/4/2014	367	1.00					1.6268	1.4501	1.4501
SPTB 10-03	SPTB1014J037	12.2500	1.5Y	10/14/2014	377	1.03					1.6650	1.4824	1.4824
FXTN 10-36	PIBD1015B367	12.3750	1.5Y	2/24/2015	510	1.40					2.1732	1.9121	1.9121
FXTN 05-68	PIBD0515E685	6.3750	2Y	5/13/2015	588	1.61	0.832000	2.5000	3:03:40 PM	2.5000	2.4713	2.1640	2.1640
FXTN 07-47	PIBD0715E477	8.3750	2Y	5/22/2015	597	1.63					2.5057	2.1931	2.1931
FXTN 04-20	PIBD0415G203	4.8750	2Y	7/21/2015	657	1.80					2.7350	2.3869	2.3869
RTB 05-09	PIID0515H097	5.8750	2Y	8/19/2015	686	1.88	0.500000	2.6250	11:43:11 AM	2.6250	2.8458	2.4806	2.4806
FXTN 10-37 *	PIBD1015H370	11.8750	2Y	8/25/2015	692	1.89					2.8687	2.5000	2.5000
FXTN 05-69	PIBD0515K697	4.6250	2.5Y	11/25/2015	784	2.15					2.9127	2.5465	2.5465
FXTN 10-38	PIBD1015L384	10.1250	2.5Y	12/15/2015	804	2.20					2.9223	2.5566	2.5566
FXTN 10-39	PIBD1016A393	9.2500	2.5Y	1/12/2016	832	2.28	41.920000	2.2200	4:12:56 PM	2.2275	2.9357	2.5707	2.5707
FXTN 07-48	PIBD0716A488	7.0000	2.5Y	1/27/2016	847	2.32					2.9429	2.5783	2.5783
RTB 05-10	PIID0516C107	6.0000	2.5Y	3/3/2016	883	2.42	0.700000	2.7500	3:01:58 PM	2.7500	2.9601	2.5965	2.5965
FXTN 10-40	PIBD1016C407	7.5000	2.5Y	3/30/2016	910	2.49					2.9731	2.6101	2.6101
FXTN 03-20	PIBD0316D206	1.6250	3Y	4/25/2016	936	2.56					2.9855	2.6232	2.6232
FXTN 10-41	PIBD1016D416	7.0000	3Y	4/27/2016	938	2.57					2.9865	2.6242	2.6242
FXTN 10-42	PIBD1016I420	9.1250	3Y	9/4/2016	1068	2.92	1.500000	2.2750	8:52:43 AM	2.2750	3.0487	2.6899	2.6899
RTB 07-01 *	PIID0716I018	7.0000	3Y	9/24/2016	1088	2.98					3.0583	2.7000	2.7000
FXTN 10-43	PIBD1016K436	6.2500	3.5Y	11/16/2016	1141	3.12					3.1206	2.7836	2.7836
FXTN 07-49	PIBD0717C493	7.0000	3.5Y	3/31/2017	1276	3.49	1.000000	2.8750	11:34:09 AM	2.8750	3.2794	2.9964	2.9964
FXTN 20-01	PIBD2017D011	14.3750	4Y	4/24/2017	1300	3.56					3.3077	3.0342	3.0342
FXTN 05-70	PIBD0517G705	4.6250	4Y	7/5/2017	1372	3.76					3.3924	3.1477	3.1477
RTB 07-02	PIID0717H026	6.6250	4Y	8/19/2017	1417	3.88					3.4453	3.2187	3.2187
FXTN 10-44 *	PIBD1017H447	7.7500	4Y	8/23/2017	1421	3.89					3.4500	3.2250	3.2250
FXTN 07-50	PIBD0717J502	5.3750	4.5Y	10/28/2017	1487	4.07	16.000000	2.8750	11:34:32 AM	2.9266	3.4599	3.1860	3.1862
FXTN 05-71	PIBD0517K719	4.1250	4.5Y	11/8/2017	1498	4.10					3.4616	3.1795	3.1798
FXTN 10-45	PIBD1018A451	5.8750	4.5Y	1/31/2018	1582	4.33					3.4742	3.1298	3.1305
FXTN 05-72	PIBD0518E723	2.1250	5Y	5/23/2018	1694	4.64	135.000000	3.0525	3:07:03 PM	3.0136	3.4911	3.0636	3.0647
FXTN 07-51 *	PIBD0718H511	5.0000	5Y	8/18/2018	1781	4.88					3.5042	3.0121	3.0136
FXTN 10-47	PIBD1018K478	8.8750	5.5Y	11/20/2018	1875	5.13					3.5465	3.0879	3.0738
FXTN 10-48	PIBD1019B485	7.8750	5.5Y	2/19/2019	1966	5.38					3.5874	3.1613	3.1320
FXTN 07-53	PIBD0719D531	5.0000	6Y	4/26/2019	2032	5.56	12.900000	3.4500	3:32:13 PM	3.4887	3.6170	3.2145	3.1742
FXTN 07-54	PIBD0719G547	4.7500	6Y	7/19/2019	2116	5.79					3.6548	3.2823	3.2280
FXTN 07-55	PIBD0719H555	4.7500	6Y	8/30/2019	2158	5.91					3.6737	3.3161	3.2549
FXTN 07-56	PIBD0719K560	3.8750	6.5Y	11/22/2019	2242	6.14	120.000000	3.1000	8:56:45 AM	3.1000	3.7114	3.3839	3.3086
FXTN 10-50	PIBD1020B508	7.7500	6.5Y	2/18/2020	2330	6.38					3.7510	3.4548	3.3650
RTB 10-01	PIID1020H015	7.2500	7Y	8/19/2020	2513	6.88					3.8332	3.6024	3.4821
FXTN 10-51 *	PIBD1020I510	6.1250	7Y	9/16/2020	2541	6.96					3.8458	3.6250	3.5000

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FXTN 10-52	PIBD1020L525	5.8750	7.5Y	12/16/2020	2632	7.21	2.000000	3.0000	11:24:09 AM	3.0000	3.8467	3.6229	3.5010
RTB 10-02	PIID1021C027	7.3750	7.5Y	3/3/2021	2709	7.42					3.8474	3.6210	3.5018
FXTN 10-53	PIBD1021D531	6.5000	8Y	4/28/2021	2765	7.57					3.8480	3.6197	3.5024
RTB 10-03	PIID1021J039	5.7500	8.5Y	10/20/2021	2940	8.05	0.500000	4.0000	2:15:08 PM	4.0000	3.8497	3.6156	3.5043
FXTN 10-55	PIBD1021K551	5.7500	8.5Y	11/24/2021	2975	8.15					3.8500	3.6148	3.5047
FXTN 10-54	PIBD1022G545	6.3750	8.5Y	1/19/2022	3031	8.30					3.8506	3.6135	3.5053
FXTN 20-02	PIBD2022C021	15.0000	8.5Y	3/14/2022	3085	8.45					3.8511	3.6122	3.5059
FXTN 10-56	PIBD1022H562	4.8750	9Y	8/2/2022	3226	8.83					3.8525	3.6089	3.5074
FXTN 10-57	PIBD1022I570	4.7500	9Y	9/13/2022	3268	8.95					3.8529	3.6079	3.5079
FXTN 20-03	PIBD2022J033	12.7500	9.5Y	10/17/2022	3302	9.04					3.8532	3.6071	3.5082
FXTN 10-58	PIBD1022L585	4.0000	9.5Y	12/6/2022	3352	9.18					3.8537	3.6059	3.5088
FXTN 20-04	PIBD2023B048	13.0000	9.5Y	2/20/2023	3428	9.39					3.8545	3.6041	3.5096
FXTN 20-05	PIBD2023E054	11.8750	10Y	5/29/2023	3526	9.65					3.8554	3.6018	3.5107
RTB 10-04 *	PIID1023H046	3.2500	10Y	8/15/2023	3604	9.87	91.789000	3.4508	3:57:44 PM	3.5115	3.8562	3.6000	3.5115
FXTN 20-06	PIBD2023J068	11.3750	10.5Y	10/23/2023	3673	10.06					3.8676	3.6103	3.5236
FXTN 20-07	PIBD2024F075	12.3750	11Y	6/3/2024	3897	10.67					3.9046	3.6439	3.5628
FXTN 20-08	PIBD2024H086	12.8750	11Y	8/5/2024	3960	10.84					3.9150	3.6533	3.5738
FXTN 20-09	PIBD2024K091	13.7500	12Y	11/11/2024	4058	11.11					3.9312	3.6680	3.5909
FXTN 20-10	PIBD2025D103	12.1250	12Y	4/14/2025	4212	11.53					3.9566	3.6910	3.6179
FXTN 20-11	PIBD2025J116	12.1250	13Y	10/20/2025	4401	12.05					3.9879	3.7193	3.6510
FXTN 25-01	PIBD2525K015	18.2500	13Y	11/29/2025	4441	12.16					3.9945	3.7253	3.6580
FXTN 20-12	PIBD2026A122	10.2500	13Y	1/19/2026	4492	12.30					4.0029	3.7330	3.6669
RTB 15-01	PIID1526J019	6.2500	14Y	10/20/2026	4766	13.05	18.000000	4.4250	2:49:26 PM	4.4250	4.0482	3.7740	3.7148
FXTN 20-13	PIBD2026L139	8.0000	14Y	12/7/2026	4814	13.18					4.0561	3.7812	3.7232
RTB 15-02	PIID1527C023	5.3750	14Y	3/1/2027	4898	13.41					4.0700	3.7938	3.7379
FXTN 20-14	PIBD2027I140	8.6250	14Y	9/6/2027	5087	13.93					4.1012	3.8221	3.7710
FXTN 20-15	PIBD2028L151	9.5000	16Y	12/4/2028	5542	15.17					4.1764	3.8902	3.8506
FXTN 20-16	PIBD2030E166	8.7500	17Y	5/27/2030	6081	16.65					4.2654	3.9709	3.9449
FXTN 25-02	PIBD2530G029	12.5000	17Y	7/28/2030	6143	16.82					4.2756	3.9802	3.9558
FXTN 25-03	PIBD2531A032	11.2500	18Y	1/26/2031	6325	17.32					4.3057	4.0075	3.9876
FXTN 20-17	PIBD2031G171	8.0000	18Y	7/19/2031	6499	17.79	36.900000	5.0250	11:32:27 AM	5.0013	4.3345	4.0335	4.0181
FXTN 25-04	PIBD2531J042	9.3750	19Y	10/5/2031	6577	18.01					4.3473	4.0452	4.0317
FXTN 20-18	PIBD2032B183	5.8750	19Y	2/2/2032	6697	18.34					4.3672	4.0632	4.0527
RTB 20-01	PIID2032C014	5.8750	19Y	3/1/2032	6725	18.41	55.050000	5.0000	3:09:40 PM	5.2177	4.3718	4.0673	4.0576
FXTN 20-19	PIBD2032I195	5.7500	19Y	9/27/2032	6935	18.99					4.4065	4.0988	4.0944
FXTN 25-05	PIBD2532K057	8.5000	19Y	11/29/2032	6998	19.16					4.4169	4.1082	4.1054
FXTN 20-20 *	PIBD2033C206	3.6250	20Y	3/21/2033	7110	19.47	27.400000	4.1250	3:26:25 PM	4.6506	4.4354	4.1250	4.1250
FXTN 25-06	PIBD2534K062	9.2500	25Y	11/5/2034	7704	21.09					4.8639	4.4902	4.5043
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	8033	21.99	6.400000	5.7500	11:31:24 AM	5.7500	5.1012	4.6924	4.7144
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	8110	22.20	122.200000	5.2500	10:33:03 AM	5.1532	5.1567	4.7398	4.7636
FXTN 25-09	PIBD2536I097	7.6250	25Y	9/29/2036	8398	22.99					5.3645	4.9168	4.9475
FXTN 25-10	PIBD2537H103	5.7500	25Y	8/16/2037	8719	23.87	14.200000	5.7500	3:10:10 PM	5.3587	5.5960	5.1142	5.1524
RTB 25-01 *	PIID2537J015	6.1250	25Y	10/24/2037	8788	24.06	46.485000	5.2000	3:50:32 PM	5.1847	5.6458	5.1566	5.1965