

Interpolated Bonds
October 10, 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 07-45	PIBD0713K457	7.1250	<1M	11/2/2013	22	0.06	1.000000	0.8750	11:36:23 AM	0.8750	1.4807	1.3672	1.3672
FXTN 05-67	PIBD0514A673	6.2500	4M	1/27/2014	108	0.30	1,500.000000	0.5000	11:24:06 AM	0.5000	0.4504	0.0194	0.0194
FXTN 10-34	PIBD1014C341	12.3750	5M	3/25/2014	165	0.45					0.5265	0.0745	0.0745
FXTN 10-35	PIBD1014G356	12.7500	9M	7/15/2014	277	0.76					0.6142	0.1430	0.1430
RTB 05-08	PIID0514I080	6.2500	1Y	9/24/2014	348	0.95					0.6632	0.1822	0.1822
FXTN 07-46	PIBD0714J466	6.5000	1Y	10/4/2014	358	0.98					0.6701	0.1877	0.1877
SPTB 10-03	SPTB1014J037	12.2500	1.5Y	10/14/2014	368	1.01					0.7140	0.2312	0.2312
FXTN 10-36	PIBD1015B367	12.3750	1.5Y	2/24/2015	501	1.37					1.6255	1.1469	1.1469
FXTN 05-68	PIBD0515E685	6.3750	2Y	5/13/2015	579	1.59					2.1601	1.6840	1.6840
FXTN 07-47	PIBD0715E477	8.3750	2Y	5/22/2015	588	1.61					2.2218	1.7459	1.7459
FXTN 04-20	PIBD0415G203	4.8750	2Y	7/21/2015	648	1.77					2.6330	2.1590	2.1590
RTB 05-09	PIID0515H097	5.8750	2Y	8/19/2015	677	1.85					2.8318	2.3587	2.3587
FXTN 10-37 *	PIBD1015H370	11.8750	2Y	8/25/2015	683	1.87					2.8729	2.4000	2.4000
FXTN 05-69	PIBD0515K697	4.6250	2.5Y	11/25/2015	775	2.12					2.8913	2.4232	2.3163
FXTN 10-38	PIBD1015L384	10.1250	2.5Y	12/15/2015	795	2.18					2.8953	2.4283	2.2982
FXTN 10-39	PIBD1016A393	9.2500	2.5Y	1/12/2016	823	2.25					2.9009	2.4354	2.2727
FXTN 07-48	PIBD0716A488	7.0000	2.5Y	1/27/2016	838	2.29	12.500000	2.1500	3:19:26 PM	2.1500	2.9039	2.4391	2.2591
RTB 05-10	PIID0516C107	6.0000	2.5Y	3/3/2016	874	2.39	0.500000	2.5000	3:19:40 PM	2.5000	2.9111	2.4482	2.2263
FXTN 10-40	PIBD1016C407	7.5000	2.5Y	3/30/2016	901	2.47					2.9165	2.4551	2.2018
FXTN 03-20	PIBD0316D206	1.6250	3Y	4/25/2016	927	2.54	610.000000	2.0000	12:01:16 PM	2.0402	2.9217	2.4616	2.1781
FXTN 10-41	PIBD1016D416	7.0000	3Y	4/27/2016	929	2.54					2.9221	2.4621	2.1763
FXTN 10-42	PIBD1016I420	9.1250	3Y	9/4/2016	1059	2.90	4.000000	2.0000	3:09:12 PM	2.0000	2.9481	2.4949	2.0581
RTB 07-01 *	PIID0716I018	7.0000	3Y	9/24/2016	1079	2.95					2.9521	2.5000	2.0399
FXTN 10-43	PIBD1016K436	6.2500	3.5Y	11/16/2016	1132	3.10					3.0599	2.6114	2.2245
FXTN 07-49	PIBD0717C493	7.0000	3.5Y	3/31/2017	1267	3.47	16.000000	2.5650	3:03:42 PM	2.5650	3.3344	2.8952	2.6949
FXTN 20-01	PIBD2017D011	14.3750	4Y	4/24/2017	1291	3.53					3.3832	2.9456	2.7785
FXTN 05-70	PIBD0517G705	4.6250	4Y	7/5/2017	1363	3.73					3.5296	3.0970	3.0293
RTB 07-02	PIID0717H026	6.6250	4Y	8/19/2017	1408	3.85	0.100000	2.8000	3:22:53 PM	2.8000	3.6211	3.1916	3.1861
FXTN 10-44 *	PIBD1017H447	7.7500	4Y	8/23/2017	1412	3.87					3.6292	3.2000	3.2000
FXTN 07-50	PIBD0717J502	5.3750	4.5Y	10/28/2017	1478	4.05					3.6284	3.1656	3.1649
FXTN 05-71	PIBD0517K719	4.1250	4.5Y	11/8/2017	1489	4.08	7.806000	3.0500	11:18:36 AM	3.0500	3.6283	3.1598	3.1591
FXTN 10-45	PIBD1018A451	5.8750	4.5Y	1/31/2018	1573	4.31					3.6273	3.1160	3.1145
FXTN 05-72	PIBD0518E723	2.1250	5Y	5/23/2018	1685	4.61	1,158.629000	3.0000	12:07:42 PM	3.0088	3.6260	3.0576	3.0550
FXTN 07-51 *	PIBD0718H511	5.0000	5Y	8/18/2018	1772	4.85					3.6250	3.0122	3.0088
FXTN 10-47	PIBD1018K478	8.8750	5.5Y	11/20/2018	1866	5.11	20.000000	3.3000	2:49:06 PM	3.3000	3.6477	3.0725	3.0696
FXTN 10-48	PIBD1019B485	7.8750	5.5Y	2/19/2019	1957	5.36					3.6696	3.1309	3.1284
FXTN 07-53	PIBD0719D531	5.0000	6Y	4/26/2019	2023	5.54					3.6855	3.1733	3.1710
FXTN 07-54	PIBD0719G547	4.7500	6Y	7/19/2019	2107	5.77					3.7058	3.2272	3.2253
FXTN 07-55	PIBD0719H555	4.7500	6Y	8/30/2019	2149	5.88					3.7159	3.2542	3.2525
FXTN 07-56	PIBD0719K560	3.8750	6.5Y	11/22/2019	2233	6.11	1.000000	3.6250	11:08:02 AM	3.6250	3.7362	3.3081	3.3068
FXTN 10-50	PIBD1020B508	7.7500	6.5Y	2/18/2020	2321	6.35					3.7574	3.3646	3.3636
RTB 10-01	PIID1020H015	7.2500	7Y	8/19/2020	2504	6.86	0.500000	3.5000	2:17:47 PM	3.5000	3.8015	3.4820	3.4819
FXTN 10-51 *	PIBD1020I510	6.1250	7Y	9/16/2020	2532	6.93					3.8083	3.5000	3.5000
FXTN 10-52	PIBD1020L525	5.8750	7.5Y	12/16/2020	2623	7.18	9.000000	3.6250	11:21:37 AM	3.6250	3.8160	3.5128	3.5128

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RTB 10-02	PIID1021C027	7.3750	7.5Y	3/3/2021	2700	7.39					3.8225	3.5237	3.5237
FXTN 10-53	PIBD1021D531	6.5000	8Y	4/28/2021	2756	7.55					3.8272	3.5316	3.5316
RTB 10-03	PIID1021J039	5.7500	8.5Y	10/20/2021	2931	8.02	1.000000	3.7500	2:59:12 PM	3.7500	3.8419	3.5563	3.5563
FXTN 10-55	PIBD1021K551	5.7500	8.5Y	11/24/2021	2966	8.12					3.8449	3.5612	3.5612
FXTN 10-54	PIBD1022G545	6.3750	8.5Y	1/19/2022	3022	8.27	17.500000	3.5500	3:01:58 PM	3.5527	3.8496	3.5691	3.5691
FXTN 20-02	PIBD2022C021	15.0000	8.5Y	3/14/2022	3076	8.42					3.8542	3.5768	3.5768
FXTN 10-56	PIBD1022H562	4.8750	9Y	8/2/2022	3217	8.81					3.8660	3.5967	3.5967
FXTN 10-57	PIBD1022I570	4.7500	9Y	9/13/2022	3259	8.92					3.8696	3.6026	3.6026
FXTN 20-03	PIBD2022J033	12.7500	9.5Y	10/17/2022	3293	9.02					3.8724	3.6074	3.6074
FXTN 10-58	PIBD1022L585	4.0000	9.5Y	12/6/2022	3343	9.15					3.8767	3.6144	3.6144
FXTN 20-04	PIBD2023B048	13.0000	9.5Y	2/20/2023	3419	9.36					3.8831	3.6252	3.6252
FXTN 20-05	PIBD2023E054	11.8750	10Y	5/29/2023	3517	9.63					3.8913	3.6390	3.6390
RTB 10-04 *	PIID1023H046	3.2500	10Y	8/15/2023	3595	9.84	48.532000	3.5500	3:45:04 PM	3.5018	3.8979	3.6500	3.6500
FXTN 20-06	PIBD2023J068	11.3750	10.5Y	10/23/2023	3664	10.03					3.9116	3.6628	3.6628
FXTN 20-07	PIBD2024F075	12.3750	11Y	6/3/2024	3888	10.64					3.9560	3.7043	3.7043
FXTN 20-08	PIBD2024H086	12.8750	11Y	8/5/2024	3951	10.82					3.9686	3.7160	3.7160
FXTN 20-09	PIBD2024K091	13.7500	12Y	11/11/2024	4049	11.09					3.9880	3.7342	3.7342
FXTN 20-10	PIBD2025D103	12.1250	12Y	4/14/2025	4203	11.51					4.0186	3.7627	3.7627
FXTN 20-11	PIBD2025J116	12.1250	13Y	10/20/2025	4392	12.02					4.0561	3.7978	3.7978
FXTN 25-01	PIBD2525K015	18.2500	13Y	11/29/2025	4432	12.13					4.0640	3.8052	3.8052
FXTN 20-12	PIBD2026A122	10.2500	13Y	1/19/2026	4483	12.27	4.000000	4.3400	3:02:45 PM	4.3400	4.0741	3.8146	3.8146
RTB 15-01	PIID1526J019	6.2500	14Y	10/20/2026	4757	13.02	51.831000	4.3000	2:25:28 PM	4.3014	4.1285	3.8654	3.8654
FXTN 20-13	PIBD2026L139	8.0000	14Y	12/7/2026	4805	13.16					4.1380	3.8743	3.8743
RTB 15-02	PIID1527C023	5.3750	14Y	3/1/2027	4889	13.39	4.670000	4.5500	3:17:09 PM	4.5084	4.1547	3.8899	3.8899
FXTN 20-14	PIBD2027I140	8.6250	14Y	9/6/2027	5078	13.90					4.1922	3.9249	3.9249
FXTN 20-15	PIBD2028L151	9.5000	16Y	12/4/2028	5533	15.15					4.2825	4.0093	4.0093
FXTN 20-16	PIBD2030E166	8.7500	17Y	5/27/2030	6072	16.62					4.3895	4.1092	4.1092
FXTN 25-02	PIBD2530G029	12.5000	17Y	7/28/2030	6134	16.79					4.4018	4.1207	4.1207
FXTN 25-03	PIBD2531A032	11.2500	18Y	1/26/2031	6316	17.29					4.4379	4.1545	4.1545
FXTN 20-17	PIBD2031G171	8.0000	18Y	7/19/2031	6490	17.77	1,685.420000	5.0000	3:53:57 PM	4.8722	4.4724	4.1867	4.1867
FXTN 25-04	PIBD2531J042	9.3750	18Y	10/5/2031	6568	17.98					4.4879	4.2012	4.2012
FXTN 20-18	PIBD2032B183	5.8750	19Y	2/2/2032	6688	18.31					4.5117	4.2234	4.2234
RTB 20-01	PIID2032C014	5.8750	19Y	3/1/2032	6716	18.39	10.365000	5.1500	3:28:30 PM	5.1265	4.5173	4.2286	4.2286
FXTN 20-19	PIBD2032I195	5.7500	19Y	9/27/2032	6926	18.96					4.5590	4.2676	4.2676
FXTN 25-05	PIBD2532K057	8.5000	19Y	11/29/2032	6989	19.13					4.5715	4.2792	4.2792
FXTN 20-20 *	PIBD2033C206	3.6250	20Y	3/21/2033	7101	19.44	2.900000	3.8500	2:50:59 PM	3.9739	4.5937	4.3000	4.3000
FXTN 25-06	PIBD2534K062	9.2500	25Y	11/5/2034	7695	21.07					4.9138	4.6288	4.6288
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	8024	21.97					5.0911	4.8109	4.8078
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	8101	22.18	317.187146	5.1750	4:09:16 PM	5.2468	5.1326	4.8535	4.8502
FXTN 25-09	PIBD2536I097	7.6250	25Y	9/29/2036	8389	22.97	50.390000	5.2000	11:26:59 AM	5.2992	5.2877	5.0129	5.0086
FXTN 25-10	PIBD2537H103	5.7500	25Y	8/16/2037	8710	23.85	123.442000	5.3000	3:33:49 PM	5.3119	5.4607	5.1906	5.1852
RTB 25-01 *	PIID2537J015	6.1250	25Y	10/24/2037	8779	24.04	721.892300	5.1950	3:59:30 PM	5.1923	5.4979	5.2288	5.2232