

Interpolated Bonds
October 30, 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	2	0.01					3.4017	3.3977	3.3970
FXTN 05-67	PIBD0514A673	6.2500	3M	1/27/2014	88	0.24					0.2616	0.1250	0.1000
FXTN 10-34	PIBD1014C341	12.3750	5M	3/25/2014	145	0.40					0.3196	0.1646	0.1527
FXTN 10-35	PIBD1014G356	12.7500	9M	7/15/2014	257	0.70					0.4194	0.2448	0.2448
RTB 05-08	PIID0514I080	6.2500	11M	9/24/2014	328	0.90					0.4693	0.2909	0.2909
FXTN 07-46	PIBD0714J466	6.5000	11M	10/4/2014	338	0.93	26.000000	0.1000	11:10:09 AM	0.1000	0.4764	0.2974	0.2974
SPTB 10-03	SPTB1014J037	12.2500	11M	10/14/2014	348	0.95	225.000000	0.1000	11:10:47 AM	0.1444	0.5118	0.3308	0.3308
FXTN 10-36	PIBD1015B367	12.3750	1.5Y	2/24/2015	481	1.32					1.2343	1.0145	1.0145
FXTN 05-68	PIBD0515E685	6.3750	2Y	5/13/2015	559	1.53					1.6580	1.4154	1.4154
FXTN 07-47	PIBD0715E477	8.3750	2Y	5/22/2015	568	1.56					1.7069	1.4617	1.4617
FXTN 04-20	PIBD0415G203	4.8750	2Y	7/21/2015	628	1.72					2.0328	1.7701	1.7701
RTB 05-09	PIID0515H097	5.8750	2Y	8/19/2015	657	1.80					2.1903	1.9192	1.9192
FXTN 10-37 *	PIBD1015H370	11.8750	2Y	8/25/2015	663	1.82					2.2229	1.9500	1.9500
FXTN 05-69	PIBD0515K697	4.6250	2.5Y	11/25/2015	755	2.07					2.2529	1.9907	1.9907
FXTN 10-38	PIBD1015L384	10.1250	2.5Y	12/15/2015	775	2.12					2.2594	1.9995	1.9995
FXTN 10-39	PIBD1016A393	9.2500	2.5Y	1/12/2016	803	2.20					2.2686	2.0119	2.0119
FXTN 07-48	PIBD0716A488	7.0000	2.5Y	1/27/2016	818	2.24	1.500000	2.1250	2:00:37 PM	2.1250	2.2735	2.0185	2.0185
RTB 05-10	PIID0516C107	6.0000	2.5Y	3/3/2016	854	2.34	150.000000	2.0250	11:35:35 AM	2.0250	2.2852	2.0344	2.0344
FXTN 10-40	PIBD1016C407	7.5000	2.5Y	3/30/2016	881	2.41					2.2940	2.0463	2.0463
FXTN 03-20	PIBD0316D206	1.6250	2.5Y	4/25/2016	907	2.48	4.300000	1.7500	9:15:52 AM	1.7500	2.3025	2.0578	2.0578
FXTN 10-41	PIBD1016D416	7.0000	2.5Y	4/27/2016	909	2.49					2.3032	2.0587	2.0587
FXTN 10-42	PIBD1016I420	9.1250	3Y	9/4/2016	1039	2.84	1.000000	2.3750	2:01:24 PM	2.3750	2.3456	2.1162	2.1162
RTB 07-01 *	PIID0716I018	7.0000	3Y	9/24/2016	1059	2.90					2.3521	2.1250	2.1250
FXTN 10-43	PIBD1016K436	6.2500	3.5Y	11/16/2016	1112	3.04					2.4451	2.2147	2.2147
FXTN 07-49	PIBD0717C493	7.0000	3.5Y	3/31/2017	1247	3.41	309.000000	2.7500	2:03:13 PM	2.3552	2.6819	2.4430	2.4430
FXTN 20-01	PIBD2017D011	14.3750	3.5Y	4/24/2017	1271	3.48					2.7240	2.4836	2.4836
FXTN 05-70	PIBD0517G705	4.6250	4Y	7/5/2017	1343	3.68					2.8503	2.6055	2.6055
RTB 07-02	PIID0717H026	6.6250	4Y	8/19/2017	1388	3.80					2.9293	2.6816	2.6816
FXTN 10-44	PIBD1017H447	7.7500	4Y	8/23/2017	1392	3.81					2.9363	2.6883	2.6883
FXTN 07-50 *	PIBD0717J502	5.3750	4Y	10/28/2017	1458	3.99					3.0521	2.8000	2.8000
FXTN 05-71	PIBD0517K719	4.1250	4.5Y	11/8/2017	1469	4.02	56.842000	2.6350	11:11:46 AM	2.6350	3.0558	2.7935	2.7935
FXTN 10-45	PIBD1018A451	5.8750	4.5Y	1/31/2018	1553	4.25	78.500000	2.6100	3:42:47 PM	2.6100	3.0844	2.7436	2.7438
FXTN 05-72	PIBD0518E723	2.1250	5Y	5/23/2018	1665	4.56	5,209.630000	2.6250	3:07:15 PM	2.6261	3.1225	2.6771	2.6776
FXTN 07-51 *	PIBD0718H511	5.0000	5Y	8/18/2018	1752	4.80	59.000000	2.6250	12:15:03 PM	2.6250	3.1521	2.6255	2.6261
FXTN 10-47	PIBD1018K478	8.8750	5.5Y	11/20/2018	1846	5.05					3.1908	2.7027	2.7033
FXTN 10-48	PIBD1019B485	7.8750	5.5Y	2/19/2019	1937	5.30	4.200000	3.2500	2:34:12 PM	3.2500	3.2282	2.7775	2.7780
FXTN 07-53	PIBD0719D531	5.0000	5.5Y	4/26/2019	2003	5.48					3.2553	2.8317	2.8322
FXTN 07-54	PIBD0719G547	4.7500	6Y	7/19/2019	2087	5.71					3.2898	2.9008	2.9011
FXTN 07-55	PIBD0719H555	4.7500	6Y	8/30/2019	2129	5.83					3.3071	2.9353	2.9356
FXTN 07-56	PIBD0719K560	3.8750	6.5Y	11/22/2019	2213	6.06	57.500000	2.9850	3:56:57 PM	2.9899	3.3417	3.0043	3.0045
FXTN 10-50	PIBD1020B508	7.7500	6.5Y	2/18/2020	2301	6.30					3.3778	3.0766	3.0768
RTB 10-01	PIID1020H015	7.2500	7Y	8/19/2020	2484	6.80	2.000000	3.2500	3:40:39 PM	3.2500	3.4531	3.2270	3.2270
FXTN 10-51 *	PIBD1020I510	6.1250	7Y	9/16/2020	2512	6.88					3.4646	3.2500	3.2500
FXTN 10-52	PIBD1020L525	5.8750	7.5Y	12/16/2020	2603	7.13	1.400000	2.9500	11:51:21 AM	2.9500	3.4757	3.2615	3.2611

Interpolated Bonds
October 30, 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 10-02	PIID1021C027	7.3750	7.5Y	3/3/2021	2680	7.34	7.000000	3.1500	3:54:30 PM	3.2570	3.4850	3.2713	3.2705
FXTN 10-53	PIBD1021D531	6.5000	7.5Y	4/28/2021	2736	7.49					3.4918	3.2784	3.2774
RTB 10-03	PIID1021J039	5.7500	8Y	10/20/2021	2911	7.97	0.935000	3.3750	2:56:15 PM	3.3884	3.5131	3.3006	3.2988
FXTN 10-55	PIBD1021K551	5.7500	8.5Y	11/24/2021	2946	8.07	35.000000	3.4000	10:15:24 AM	3.4000	3.5173	3.3051	3.3031
FXTN 10-54	PIBD1022G545	6.3750	8.5Y	1/19/2022	3002	8.22	46.800000	3.5000	11:48:22 AM	3.4038	3.5241	3.3122	3.3099
FXTN 20-02	PIBD2022C021	15.0000	8.5Y	3/14/2022	3056	8.37					3.5307	3.3190	3.3165
FXTN 10-56	PIBD1022H562	4.8750	9Y	8/2/2022	3197	8.75					3.5478	3.3369	3.3337
FXTN 10-57	PIBD1022I570	4.7500	9Y	9/13/2022	3239	8.87	55.000000	3.4900	10:49:10 AM	3.4900	3.5529	3.3422	3.3389
FXTN 20-03	PIBD2022J033	12.7500	9Y	10/17/2022	3273	8.96					3.5570	3.3465	3.3430
FXTN 10-58	PIBD1022L585	4.0000	9.5Y	12/6/2022	3323	9.10	1,050.000000	3.4000	12:03:11 PM	3.4000	3.5631	3.3529	3.3492
FXTN 20-04	PIBD2023B048	13.0000	9.5Y	2/20/2023	3399	9.31					3.5723	3.3625	3.3584
FXTN 20-05	PIBD2023E054	11.8750	10Y	5/29/2023	3497	9.57	16.593000	3.2000	2:28:57 PM	3.2000	3.5842	3.3750	3.3704
RTB 10-04	PIID1023H046	3.2500	10Y	8/15/2023	3575	9.79	1,148.364000	3.3800	3:50:48 PM	3.3912	3.5937	3.3848	3.3800
FXTN 20-06 *	PIBD2023J068	11.3750	10Y	10/23/2023	3644	9.98					3.6021	3.3936	3.3884
FXTN 20-07	PIBD2024F075	12.3750	11Y	6/3/2024	3868	10.59					3.6565	3.4395	3.4346
FXTN 20-08	PIBD2024H086	12.8750	11Y	8/5/2024	3931	10.76					3.6719	3.4524	3.4476
FXTN 20-09	PIBD2024K091	13.7500	12Y	11/11/2024	4029	11.03					3.6957	3.4724	3.4678
FXTN 20-10	PIBD2025D103	12.1250	12Y	4/14/2025	4183	11.45					3.7331	3.5040	3.4996
FXTN 20-11	PIBD2025J116	12.1250	12Y	10/20/2025	4372	11.97	4.213000	4.7500	2:28:53 PM	4.7500	3.7790	3.5427	3.5386
FXTN 25-01	PIBD2525K015	18.2500	13Y	11/29/2025	4412	12.08					3.7888	3.5509	3.5468
FXTN 20-12	PIBD2026A122	10.2500	13Y	1/19/2026	4463	12.22					3.8012	3.5613	3.5573
RTB 15-01	PIID1526J019	6.2500	13Y	10/20/2026	4737	12.97	251.000000	4.1000	2:12:03 PM	4.0761	3.8678	3.6174	3.6139
FXTN 20-13	PIBD2026L139	8.0000	14Y	12/7/2026	4785	13.10					3.8794	3.6272	3.6238
RTB 15-02	PIID1527C023	5.3750	14Y	3/1/2027	4869	13.33	580.207000	4.1000	11:54:37 AM	4.0594	3.8998	3.6444	3.6411
FXTN 20-14	PIBD2027I140	8.6250	14Y	9/6/2027	5058	13.85					3.9458	3.6831	3.6801
FXTN 20-15	PIBD2028L151	9.5000	16Y	12/4/2028	5513	15.09					4.0564	3.7763	3.7739
FXTN 20-16	PIBD2030E166	8.7500	17Y	5/27/2030	6052	16.57					4.1874	3.8867	3.8851
FXTN 25-02	PIBD2530G029	12.5000	17Y	7/28/2030	6114	16.74					4.2025	3.8994	3.8979
FXTN 25-03	PIBD2531A032	11.2500	18Y	1/26/2031	6296	17.24					4.2467	3.9367	3.9355
FXTN 20-17	PIBD2031G171	8.0000	18Y	7/19/2031	6470	17.71	15,173.245000	4.3025	4:13:22 PM	4.2737	4.2890	3.9723	3.9714
FXTN 25-04	PIBD2531J042	9.3750	18Y	10/5/2031	6548	17.93					4.3079	3.9883	3.9875
FXTN 20-18	PIBD2032B183	5.8750	19Y	2/2/2032	6668	18.26	413.000000	4.5000	3:53:29 PM	4.4703	4.3371	4.0128	4.0122
RTB 20-01	PIID2032C014	5.8750	19Y	3/1/2032	6696	18.33	1,043.756600	4.4100	3:29:41 PM	4.4215	4.3439	4.0186	4.0180
FXTN 20-19	PIBD2032I195	5.7500	19Y	9/27/2032	6906	18.91					4.3950	4.0616	4.0613
FXTN 25-05	PIBD2532K057	8.5000	19Y	11/29/2032	6969	19.08					4.4103	4.0745	4.0743
FXTN 20-20 *	PIBD2033C206	3.6250	20Y	3/21/2033	7081	19.39	2,663.776700	4.0850	3:33:35 PM	4.0974	4.4375	4.0974	4.0974
FXTN 25-06	PIBD2534K062	9.2500	25Y	11/5/2034	7675	21.01					4.6086	4.3281	4.3021
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	8004	21.91					4.7033	4.4559	4.4156
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	8081	22.12	2.790000	4.8500	3:03:46 PM	4.8401	4.7255	4.4858	4.4421
FXTN 25-09	PIBD2536I097	7.6250	25Y	9/29/2036	8369	22.91					4.8085	4.5976	4.5414
FXTN 25-10	PIBD2537H103	5.7500	25Y	8/16/2037	8690	23.79	398.000000	4.8750	3:14:01 PM	4.8008	4.9009	4.7223	4.6520
RTB 25-01 *	PIID2537J015	6.1250	25Y	10/24/2037	8759	23.98	2,743.048000	4.6550	3:56:33 PM	4.6574	4.9208	4.7491	4.6758