

Interpolated Bonds
November 15, 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 05-67	PIBD0514A673	6.2500	2M	1/27/2014	70	0.19	2,007.000000	0.7500	11:17:07 AM	0.5507	0.2837	0.1250	0.1250
FXTN 10-34	PIBD1014C341	12.3750	4M	3/25/2014	127	0.35	800.000000	0.0350	11:16:10 AM	0.0437	0.3154	0.1580	0.1580
FXTN 10-35	PIBD1014G356	12.7500	8M	7/15/2014	239	0.65					0.5544	0.4015	0.4015
RTB 05-08	PIID0514I080	6.2500	10M	9/24/2014	310	0.85					0.7964	0.6205	0.6205
FXTN 07-46	PIBD0714J466	6.5000	11M	10/4/2014	320	0.88					0.8305	0.6513	0.6513
SPTB 10-03	SPTB1014J037	12.2500	11M	10/14/2014	330	0.90					0.8646	0.6821	0.6821
FXTN 10-36	PIBD1015B367	12.3750	1.5Y	2/24/2015	463	1.27					1.4240	1.2235	1.1667
FXTN 05-68	PIBD0515E685	6.3750	1.5Y	5/13/2015	541	1.48					1.7644	1.5563	1.4596
FXTN 07-47	PIBD0715E477	8.3750	2Y	5/22/2015	550	1.51					1.8037	1.5947	1.4933
FXTN 04-20	PIBD0415G203	4.8750	2Y	7/21/2015	610	1.67					2.0656	1.8507	1.7186
RTB 05-09	PIID0515H097	5.8750	2Y	8/19/2015	639	1.75	0.400000	2.0000	11:20:18 AM	2.0000	2.1921	1.9744	1.8275
FXTN 10-37 *	PIBD1015H370	11.8750	2Y	8/25/2015	645	1.77					2.2183	2.0000	1.8500
FXTN 05-69	PIBD0515K697	4.6250	2.5Y	11/25/2015	737	2.02					2.2574	2.0410	1.8396
FXTN 10-38	PIBD1015L384	10.1250	2.5Y	12/15/2015	757	2.07					2.2659	2.0499	1.8374
FXTN 10-39	PIBD1016A393	9.2500	2.5Y	1/12/2016	785	2.15					2.2778	2.0624	1.8342
FXTN 07-48	PIBD0716A488	7.0000	2.5Y	1/27/2016	800	2.19	3.161000	1.7500	11:19:42 AM	1.7500	2.2842	2.0690	1.8325
RTB 05-10	PIID0516C107	6.0000	2.5Y	3/3/2016	836	2.29	0.500000	2.2500	10:39:33 AM	2.2500	2.2995	2.0851	1.8285
FXTN 10-40	PIBD1016C407	7.5000	2.5Y	3/30/2016	863	2.36					2.3109	2.0971	1.8254
FXTN 03-20	PIBD0316D206	1.6250	2.5Y	4/25/2016	889	2.43	115.000000	1.7250	4:04:02 PM	1.7106	2.3220	2.1087	1.8225
FXTN 10-41	PIBD1016D416	7.0000	2.5Y	4/27/2016	891	2.44					2.3228	2.1096	1.8223
FXTN 10-42	PIBD1016I420	9.1250	3Y	9/4/2016	1021	2.80					2.3781	2.1675	1.8076
RTB 07-01	PIID0716I018	7.0000	3Y	9/24/2016	1041	2.85	55.428000	1.7500	3:44:00 PM	1.7994	2.3866	2.1764	1.8054
FXTN 10-43 *	PIBD1016K436	6.2500	3Y	11/16/2016	1094	3.00					2.4091	2.2000	1.7994
FXTN 07-49	PIBD0717C493	7.0000	3.5Y	3/31/2017	1229	3.36					2.6609	2.4080	2.1589
FXTN 20-01	PIBD2017D011	14.3750	3.5Y	4/24/2017	1253	3.43					2.7057	2.4450	2.2228
FXTN 05-70	PIBD0517G705	4.6250	4Y	7/5/2017	1325	3.63					2.8400	2.5559	2.4145
RTB 07-02	PIID0717H026	6.6250	4Y	8/19/2017	1370	3.75	48.850000	2.2500	10:42:22 AM	2.5583	2.9239	2.6252	2.5343
FXTN 10-44	PIBD1017H447	7.7500	4Y	8/23/2017	1374	3.76					2.9314	2.6314	2.5450
FXTN 07-50	PIBD0717J502	5.3750	4Y	10/28/2017	1440	3.94					3.0545	2.7331	2.7207
FXTN 05-71 *	PIBD0517K719	4.1250	4Y	11/8/2017	1451	3.97					3.0750	2.7500	2.7500
FXTN 10-45	PIBD1018A451	5.8750	4.5Y	1/31/2018	1535	4.20	1.000000	3.2500	11:34:07 AM	3.2500	3.0929	2.7352	2.7145
FXTN 05-72	PIBD0518E723	2.1250	5Y	5/23/2018	1647	4.51	109.160000	2.6250	3:30:22 PM	2.6303	3.1168	2.7154	2.6671
FXTN 07-51 *	PIBD0718H511	5.0000	5Y	8/18/2018	1734	4.75					3.1354	2.7000	2.6303
FXTN 10-47	PIBD1018K478	8.8750	5.5Y	11/20/2018	1828	5.00					3.1764	2.7680	2.7069
FXTN 10-48	PIBD1019B485	7.8750	5.5Y	2/19/2019	1919	5.25					3.2160	2.8339	2.7811
FXTN 07-53	PIBD0719D531	5.0000	5.5Y	4/26/2019	1985	5.43					3.2448	2.8816	2.8350
FXTN 07-54	PIBD0719G547	4.7500	6Y	7/19/2019	2069	5.66					3.2814	2.9424	2.9035
FXTN 07-55	PIBD0719H555	4.7500	6Y	8/30/2019	2111	5.78					3.2997	2.9728	2.9377
FXTN 07-56	PIBD0719K560	3.8750	6.5Y	11/22/2019	2195	6.01	100.000000	3.0000	3:45:27 PM	3.0000	3.3364	3.0336	3.0062
FXTN 10-50	PIBD1020B508	7.7500	6.5Y	2/18/2020	2283	6.25					3.3747	3.0973	3.0780
RTB 10-01	PIID1020H015	7.2500	7Y	8/19/2020	2466	6.75					3.4545	3.2297	3.2272
FXTN 10-51 *	PIBD1020I510	6.1250	7Y	9/16/2020	2494	6.83					3.4667	3.2500	3.2500
FXTN 10-52	PIBD1020L525	5.8750	7.5Y	12/16/2020	2585	7.08	3.400000	3.0000	11:34:36 AM	3.0000	3.4811	3.2621	3.2568
RTB 10-02	PIID1021C027	7.3750	7.5Y	3/3/2021	2662	7.29					3.4933	3.2723	3.2626

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FXTN 10-53	PIBD1021D531	6.5000	7.5Y	4/28/2021	2718	7.44					3.5021	3.2797	3.2668
RTB 10-03	PIID1021J039	5.7500	8Y	10/20/2021	2893	7.92					3.5298	3.3029	3.2799
FXTN 10-55	PIBD1021K551	5.7500	8.5Y	11/24/2021	2928	8.02	10.000000	3.4250	4:04:52 PM	3.4250	3.5354	3.3075	3.2825
FXTN 10-54	PIBD1022G545	6.3750	8.5Y	1/19/2022	2984	8.17	104.000000	3.3750	3:48:57 PM	3.3846	3.5442	3.3149	3.2867
FXTN 20-02	PIBD2022C021	15.0000	8.5Y	3/14/2022	3038	8.32					3.5528	3.3221	3.2908
FXTN 10-56	PIBD1022H562	4.8750	9Y	8/2/2022	3179	8.70					3.5751	3.3408	3.3013
FXTN 10-57	PIBD1022I570	4.7500	9Y	9/13/2022	3221	8.82					3.5817	3.3463	3.3045
FXTN 20-03	PIBD2022J033	12.7500	9Y	10/17/2022	3255	8.91					3.5871	3.3508	3.3070
FXTN 10-58	PIBD1022L585	4.0000	9.5Y	12/6/2022	3305	9.05	10.000000	3.4250	4:09:43 PM	3.4250	3.5950	3.3575	3.3108
FXTN 20-04	PIBD2023B048	13.0000	9.5Y	2/20/2023	3381	9.26					3.6070	3.3675	3.3164
FXTN 20-05	PIBD2023E054	11.8750	10Y	5/29/2023	3479	9.52					3.6225	3.3805	3.3238
RTB 10-04	PIID1023H046	3.2500	10Y	8/15/2023	3557	9.74	50.610000	3.3000	3:27:56 PM	3.3348	3.6349	3.3909	3.3296
FXTN 20-06 *	PIBD2023J068	11.3750	10Y	10/23/2023	3626	9.93					3.6458	3.4000	3.3348
FXTN 20-07	PIBD2024F075	12.3750	11Y	6/3/2024	3850	10.54					3.7023	3.4554	3.3842
FXTN 20-08	PIBD2024H086	12.8750	11Y	8/5/2024	3913	10.71					3.7182	3.4710	3.3980
FXTN 20-09	PIBD2024K091	13.7500	11Y	11/11/2024	4011	10.98					3.7429	3.4952	3.4196
FXTN 20-10	PIBD2025D103	12.1250	12Y	4/14/2025	4165	11.40					3.7817	3.5333	3.4536
FXTN 20-11	PIBD2025J116	12.1250	12Y	10/20/2025	4354	11.92					3.8294	3.5800	3.4952
FXTN 25-01	PIBD2525K015	18.2500	13Y	11/29/2025	4394	12.03					3.8395	3.5899	3.5040
FXTN 20-12	PIBD2026A122	10.2500	13Y	1/19/2026	4445	12.17					3.8523	3.6025	3.5153
RTB 15-01	PIID1526J019	6.2500	13Y	10/20/2026	4719	12.92	0.476800	4.0750	2:17:50 PM	4.0750	3.9214	3.6703	3.5756
FXTN 20-13	PIBD2026L139	8.0000	14Y	12/7/2026	4767	13.05					3.9335	3.6822	3.5862
RTB 15-02	PIID1527C023	5.3750	14Y	3/1/2027	4851	13.28	50.000000	4.1000	4:13:28 PM	4.0194	3.9547	3.7030	3.6047
FXTN 20-14	PIBD2027I140	8.6250	14Y	9/6/2027	5040	13.80					4.0024	3.7497	3.6464
FXTN 20-15	PIBD2028L151	9.5000	16Y	12/4/2028	5495	15.04					4.1171	3.8622	3.7466
FXTN 20-16	PIBD2030E166	8.7500	17Y	5/27/2030	6034	16.52					4.2530	3.9955	3.8654
FXTN 25-02	PIBD2530G029	12.5000	17Y	7/28/2030	6096	16.69					4.2687	4.0109	3.8790
FXTN 25-03	PIBD2531A032	11.2500	18Y	1/26/2031	6278	17.19					4.3145	4.0559	3.9191
FXTN 20-17	PIBD2031G171	8.0000	18Y	7/19/2031	6452	17.66	2,990.000000	4.2400	4:07:51 PM	4.2488	4.3584	4.0989	3.9575
FXTN 25-04	PIBD2531J042	9.3750	18Y	10/5/2031	6530	17.88					4.3781	4.1182	3.9747
FXTN 20-18	PIBD2032B183	5.8750	19Y	2/2/2032	6650	18.21					4.4084	4.1479	4.0011
RTB 20-01	PIID2032C014	5.8750	19Y	3/1/2032	6678	18.28	913.980000	4.3500	3:56:58 PM	4.3189	4.4154	4.1548	4.0073
FXTN 20-19	PIBD2032I195	5.7500	19Y	9/27/2032	6888	18.86	300.000000	4.5000	10:27:05 AM	4.5822	4.4684	4.2067	4.0535
FXTN 25-05	PIBD2532K057	8.5000	19Y	11/29/2032	6951	19.03					4.4843	4.2223	4.0674
FXTN 20-20 *	PIBD2033C206	3.6250	20Y	3/21/2033	7063	19.34	50.400000	4.2500	2:58:24 PM	4.0921	4.5125	4.2500	4.0921
FXTN 25-06	PIBD2534K062	9.2500	25Y	11/5/2034	7657	20.96					4.6559	4.4325	4.3181
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	7986	21.86					4.7353	4.5336	4.4433
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	8063	22.08	4.000000	5.0000	11:48:06 AM	5.0000	4.7539	4.5572	4.4726
FXTN 25-09	PIBD2536I097	7.6250	25Y	9/29/2036	8351	22.86					4.8234	4.6457	4.5822
FXTN 25-10	PIBD2537H103	5.7500	25Y	8/16/2037	8672	23.74	153.785000	4.7500	2:55:15 PM	4.9569	4.9008	4.7443	4.7043
RTB 25-01 *	PIID2537J015	6.1250	25Y	10/24/2037	8741	23.93	1,192.096000	4.6950	2:48:22 PM	4.7005	4.9175	4.7655	4.7306