

Interpolated Bonds  
November 21, 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	66	0.18					0.3041	0.1500	0.1500
FXTN 10-34	PIBD1014C341	12.3750	4M	3/25/2014	123	0.34					0.3543	0.1940	0.1940
FXTN 10-35	PIBD1014G356	12.7500	8M	7/15/2014	235	0.64					0.6322	0.4565	0.4565
RTB 05-08	PIID0514I080	6.2500	10M	9/24/2014	306	0.84	5.000000	0.7500	3:21:10 PM	0.7500	0.8219	0.6409	0.6409
FXTN 07-46	PIBD0714J466	6.5000	11M	10/4/2014	316	0.87					0.8486	0.6669	0.6669
SPTB 10-03	SPTB1014J037	12.2500	11M	10/14/2014	326	0.89					0.8753	0.6929	0.6929
FXTN 10-36	PIBD1015B367	12.3750	1.5Y	2/24/2015	459	1.26					1.4688	1.2235	1.2235
FXTN 05-68	PIBD0515E685	6.3750	1.5Y	5/13/2015	537	1.47					1.8445	1.5563	1.5563
FXTN 07-47	PIBD0715E477	8.3750	1.5Y	5/22/2015	546	1.49					1.8879	1.5947	1.5947
FXTN 04-20	PIBD0415G203	4.8750	2Y	7/21/2015	606	1.66					2.1769	1.8507	1.8507
RTB 05-09	PIID0515H097	5.8750	2Y	8/19/2015	635	1.74	0.500000	2.2500	10:16:32 AM	2.2500	2.3166	1.9744	1.9744
FXTN 10-37 *	PIBD1015H370	11.8750	2Y	8/25/2015	641	1.75					2.3455	2.0000	2.0000
FXTN 05-69	PIBD0515K697	4.6250	2.5Y	11/25/2015	733	2.01					2.3953	2.0461	2.0461
FXTN 10-38	PIBD1015L384	10.1250	2.5Y	12/15/2015	753	2.06					2.4061	2.0561	2.0561
FXTN 10-39	PIBD1016A393	9.2500	2.5Y	1/12/2016	781	2.14					2.4213	2.0702	2.0702
FXTN 07-48	PIBD0716A488	7.0000	2.5Y	1/27/2016	796	2.18	0.500000	2.5000	10:10:31 AM	2.5000	2.4294	2.0777	2.0777
RTB 05-10	PIID0516C107	6.0000	2.5Y	3/3/2016	832	2.28	8.500000	2.2000	3:22:27 PM	2.0470	2.4489	2.0957	2.0957
FXTN 10-40	PIBD1016C407	7.5000	2.5Y	3/30/2016	859	2.35					2.4635	2.1092	2.1092
FXTN 03-20	PIBD0316D206	1.6250	2.5Y	4/25/2016	885	2.42					2.4776	2.1223	2.1223
FXTN 10-41	PIBD1016D416	7.0000	2.5Y	4/27/2016	887	2.43					2.4787	2.1233	2.1233
FXTN 10-42	PIBD1016I420	9.1250	3Y	9/4/2016	1017	2.78	12.550000	2.0500	3:21:22 PM	2.0500	2.5491	2.1884	2.1884
RTB 07-01	PIID0716I018	7.0000	3Y	9/24/2016	1037	2.84	2.000000	2.6500	3:24:09 PM	2.2729	2.5599	2.1984	2.1984
FXTN 10-43 *	PIBD1016K436	6.2500	3Y	11/16/2016	1090	2.98					2.5886	2.2250	2.2250
FXTN 07-49	PIBD0717C493	7.0000	3.5Y	3/31/2017	1225	3.35	1.500000	2.2500	11:50:59 AM	2.2500	2.7734	2.4141	2.2534
FXTN 20-01	PIBD2017D011	14.3750	3.5Y	4/24/2017	1249	3.42					2.8063	2.4477	2.2584
FXTN 05-70	PIBD0517G705	4.6250	4Y	7/5/2017	1321	3.62					2.9048	2.5485	2.2735
RTB 07-02	PIID0717H026	6.6250	4Y	8/19/2017	1366	3.74	200.000000	2.3000	11:46:10 AM	2.3000	2.9664	2.6116	2.2830
FXTN 10-44	PIBD1017H447	7.7500	4Y	8/23/2017	1370	3.75					2.9719	2.6172	2.2838
FXTN 07-50	PIBD0717J502	5.3750	4Y	10/28/2017	1436	3.93					3.0622	2.7096	2.2977
FXTN 05-71 *	PIBD0517K719	4.1250	4Y	11/8/2017	1447	3.96					3.0773	2.7250	2.3000
FXTN 10-45	PIBD1018A451	5.8750	4.5Y	1/31/2018	1531	4.19	1.000000	3.0000	10:59:31 AM	3.0000	3.1138	2.7121	2.3822
FXTN 05-72	PIBD0518E723	2.1250	5Y	5/23/2018	1643	4.50	1,462.533000	2.6850	3:33:19 PM	2.6691	3.1624	2.6948	2.4919
FXTN 07-51	PIBD0718H511	5.0000	5Y	8/18/2018	1730	4.74					3.2001	2.6814	2.5771
FXTN 10-47 *	PIBD1018K478	8.8750	5Y	11/20/2018	1824	4.99					3.2409	2.6669	2.6691
FXTN 10-48	PIBD1019B485	7.8750	5.5Y	2/19/2019	1915	5.24	1.000000	3.1250	10:58:54 AM	3.1250	3.2772	2.7534	2.7553
FXTN 07-53	PIBD0719D531	5.0000	5.5Y	4/26/2019	1981	5.42					3.3036	2.8161	2.8178
FXTN 07-54	PIBD0719G547	4.7500	6Y	7/19/2019	2065	5.65					3.3371	2.8960	2.8974
FXTN 07-55	PIBD0719H555	4.7500	6Y	8/30/2019	2107	5.77					3.3539	2.9359	2.9372
FXTN 07-56	PIBD0719K560	3.8750	6Y	11/22/2019	2191	6.00	1,691.600000	3.0800	3:32:44 PM	3.0469	3.3874	3.0158	3.0168
FXTN 10-50	PIBD1020B508	7.7500	6.5Y	2/18/2020	2279	6.24					3.4226	3.0994	3.1001
RTB 10-01	PIID1020H015	7.2500	7Y	8/19/2020	2462	6.74					3.4956	3.2734	3.2735
FXTN 10-51 *	PIBD1020I510	6.1250	7Y	9/16/2020	2490	6.82					3.5068	3.3000	3.3000
FXTN 10-52	PIBD1020L525	5.8750	7.5Y	12/16/2020	2581	7.07	4.100000	3.2750	3:17:27 PM	2.9735	3.5189	3.3005	3.3017
RTB 10-02	PIID1021C027	7.3750	7.5Y	3/3/2021	2658	7.28					3.5291	3.3009	3.3032

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FXTN 10-53	PIBD1021D531	6.5000	7.5Y	4/28/2021	2714	7.43					3.5365	3.3012	3.3042
RTB 10-03	PIID1021J039	5.7500	8Y	10/20/2021	2889	7.91					3.5597	3.3022	3.3075
FXTN 10-55	PIBD1021K551	5.7500	8.5Y	11/24/2021	2924	8.01	2.000000	3.4000	11:51:16 AM	3.4000	3.5643	3.3024	3.3082
FXTN 10-54	PIBD1022G545	6.3750	8.5Y	1/19/2022	2980	8.16					3.5717	3.3027	3.3093
FXTN 20-02	PIBD2022C021	15.0000	8.5Y	3/14/2022	3034	8.31					3.5789	3.3030	3.3103
FXTN 10-56	PIBD1022H562	4.8750	9Y	8/2/2022	3175	8.69					3.5976	3.3038	3.3129
FXTN 10-57	PIBD1022I570	4.7500	9Y	9/13/2022	3217	8.81					3.6031	3.3040	3.3137
FXTN 20-03	PIBD2022J033	12.7500	9Y	10/17/2022	3251	8.90					3.6076	3.3042	3.3144
FXTN 10-58	PIBD1022L585	4.0000	9.5Y	12/6/2022	3301	9.04	12.680000	3.4200	3:13:49 PM	3.4200	3.6143	3.3044	3.3153
FXTN 20-04	PIBD2023B048	13.0000	9.5Y	2/20/2023	3377	9.25					3.6243	3.3049	3.3168
FXTN 20-05	PIBD2023E054	11.8750	10Y	5/29/2023	3475	9.51					3.6373	3.3054	3.3186
RTB 10-04	PIID1023H046	3.2500	10Y	8/15/2023	3553	9.73	210.130000	3.3375	3:55:36 PM	3.3214	3.6477	3.3058	3.3201
FXTN 20-06 *	PIBD2023J068	11.3750	10Y	10/23/2023	3622	9.92					3.6568	3.3062	3.3214
FXTN 20-07	PIBD2024F075	12.3750	11Y	6/3/2024	3846	10.53					3.7128	3.3693	3.3731
FXTN 20-08	PIBD2024H086	12.8750	11Y	8/5/2024	3909	10.70					3.7285	3.3871	3.3876
FXTN 20-09	PIBD2024K091	13.7500	11Y	11/11/2024	4007	10.97					3.7530	3.4147	3.4102
FXTN 20-10	PIBD2025D103	12.1250	12Y	4/14/2025	4161	11.39					3.7915	3.4581	3.4458
FXTN 20-11	PIBD2025J116	12.1250	12Y	10/20/2025	4350	11.91					3.8388	3.5114	3.4894
FXTN 25-01	PIBD2525K015	18.2500	13Y	11/29/2025	4390	12.02					3.8488	3.5227	3.4986
FXTN 20-12	PIBD2026A122	10.2500	13Y	1/19/2026	4441	12.16					3.8615	3.5371	3.5104
RTB 15-01	PIID1526J019	6.2500	13Y	10/20/2026	4715	12.91	4.500000	4.0750	2:38:29 PM	4.0750	3.9300	3.6143	3.5736
FXTN 20-13	PIBD2026L139	8.0000	14Y	12/7/2026	4763	13.04					3.9420	3.6278	3.5847
RTB 15-02	PIID1527C023	5.3750	14Y	3/1/2027	4847	13.27	8.000000	4.1000	3:24:38 PM	4.0625	3.9630	3.6515	3.6041
FXTN 20-14	PIBD2027I140	8.6250	14Y	9/6/2027	5036	13.79					4.0102	3.7048	3.6477
FXTN 20-15	PIBD2028L151	9.5000	16Y	12/4/2028	5491	15.03					4.1240	3.8330	3.7527
FXTN 20-16	PIBD2030E166	8.7500	17Y	5/27/2030	6030	16.51					4.2587	3.9850	3.8771
FXTN 25-02	PIBD2530G029	12.5000	17Y	7/28/2030	6092	16.68					4.2742	4.0024	3.8914
FXTN 25-03	PIBD2531A032	11.2500	18Y	1/26/2031	6274	17.18					4.3197	4.0537	3.9334
FXTN 20-17	PIBD2031G171	8.0000	18Y	7/19/2031	6448	17.65	195.846000	4.3100	4:12:41 PM	4.2948	4.3632	4.1028	3.9735
FXTN 25-04	PIBD2531J042	9.3750	18Y	10/5/2031	6526	17.87					4.3827	4.1248	3.9915
FXTN 20-18	PIBD2032B183	5.8750	19Y	2/2/2032	6646	18.20					4.4127	4.1586	4.0192
RTB 20-01	PIID2032C014	5.8750	19Y	3/1/2032	6674	18.27	3,620.155000	4.3950	3:32:16 PM	4.3707	4.4197	4.1665	4.0257
FXTN 20-19	PIBD2032I195	5.7500	19Y	9/27/2032	6884	18.85					4.4722	4.2257	4.0741
FXTN 25-05	PIBD2532K057	8.5000	19Y	11/29/2032	6947	19.02					4.4879	4.2434	4.0887
FXTN 20-20 *	PIBD2033C206	3.6250	20Y	3/21/2033	7059	19.33	113.700000	4.1000	3:45:16 PM	4.1145	4.5159	4.2750	4.1145
FXTN 25-06	PIBD2534K062	9.2500	25Y	11/5/2034	7653	20.95					4.6612	4.4865	4.3833
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	7982	21.85					4.7417	4.6036	4.5322
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	8059	22.06	818.000000	4.9300	4:06:41 PM	4.8975	4.7605	4.6310	4.5671
FXTN 25-09	PIBD2536I097	7.6250	25Y	9/29/2036	8347	22.85					4.8310	4.7336	4.6974
FXTN 25-10	PIBD2537H103	5.7500	25Y	8/16/2037	8668	23.73	19.390000	4.9900	3:10:37 PM	5.0175	4.9095	4.8478	4.8427
RTB 25-01 *	PIID2537J015	6.1250	25Y	10/24/2037	8737	23.92	176.021200	4.7500	4:11:54 PM	4.7485	4.9264	4.8724	4.8739