

Interpolated Bonds  
November 25, 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	62	0.17	100.000000	0.2500	3:53:24 PM	0.3750	0.2996	0.1500	0.1500
FXTN 10-34	PIBD1014C341	12.3750	4M	3/25/2014	119	0.33					0.3396	0.1885	0.1885
FXTN 10-35	PIBD1014G356	12.7500	8M	7/15/2014	231	0.63					0.5838	0.4315	0.4315
RTB 05-08	PIID0514I080	6.2500	10M	9/24/2014	302	0.83	150.000000	0.7500	10:59:48 AM	0.8999	0.7760	0.6159	0.6159
FXTN 07-46	PIBD0714J466	6.5000	10M	10/4/2014	312	0.85					0.8030	0.6419	0.6419
SPTB 10-03	SPTB1014J037	12.2500	11M	10/14/2014	322	0.88					0.8301	0.6679	0.6679
FXTN 10-36	PIBD1015B367	12.3750	1.5Y	2/24/2015	455	1.25					1.2734	1.0926	1.0782
FXTN 05-68	PIBD0515E685	6.3750	1.5Y	5/13/2015	533	1.46					1.5431	1.3509	1.3264
FXTN 07-47	PIBD0715E477	8.3750	1.5Y	5/22/2015	542	1.48					1.5742	1.3807	1.3550
FXTN 04-20	PIBD0415G203	4.8750	2Y	7/21/2015	602	1.65					1.7817	1.5794	1.5459
RTB 05-09	PIID0515H097	5.8750	2Y	8/19/2015	631	1.73					1.8819	1.6755	1.6382
FXTN 10-37	PIBD1015H370	11.8750	2Y	8/25/2015	637	1.74					1.9027	1.6953	1.6573
FXTN 05-69 *	PIBD0515K697	4.6250	2Y	11/25/2015	729	2.00					2.2208	2.0000	1.9500
FXTN 10-38	PIBD1015L384	10.1250	2.5Y	12/15/2015	749	2.05					2.2285	1.9916	1.9445
FXTN 10-39	PIBD1016A393	9.2500	2.5Y	1/12/2016	777	2.13					2.2393	1.9798	1.9368
FXTN 07-48	PIBD0716A488	7.0000	2.5Y	1/27/2016	792	2.17	1.600000	1.2500	2:02:44 PM	1.2500	2.2451	1.9735	1.9327
RTB 05-10	PIID0516C107	6.0000	2.5Y	3/3/2016	828	2.27	0.500000	2.3500	10:02:37 AM	2.3500	2.2589	1.9584	1.9227
FXTN 10-40	PIBD1016C407	7.5000	2.5Y	3/30/2016	855	2.34					2.2693	1.9471	1.9153
FXTN 03-20	PIBD0316D206	1.6250	2.5Y	4/25/2016	881	2.41					2.2793	1.9361	1.9081
FXTN 10-41	PIBD1016D416	7.0000	2.5Y	4/27/2016	883	2.42					2.2801	1.9353	1.9076
FXTN 10-42	PIBD1016I420	9.1250	3Y	9/4/2016	1013	2.77	100.000000	1.8500	11:12:10 AM	1.8500	2.3302	1.8807	1.8718
RTB 07-01	PIID0716I018	7.0000	3Y	9/24/2016	1033	2.83	3.205000	1.9000	3:12:12 PM	1.9042	2.3379	1.8723	1.8663
FXTN 10-43 *	PIBD1016K436	6.2500	3Y	11/16/2016	1086	2.97					2.3583	1.8500	1.8517
FXTN 07-49	PIBD0717C493	7.0000	3.5Y	3/31/2017	1221	3.34	1.000000	2.6250	11:41:54 AM	2.6250	2.5876	2.1431	2.1158
FXTN 20-01	PIBD2017D011	14.3750	3.5Y	4/24/2017	1245	3.41					2.6283	2.1952	2.1627
FXTN 05-70	PIBD0517G705	4.6250	4Y	7/5/2017	1317	3.61					2.7506	2.3515	2.3035
RTB 07-02	PIID0717H026	6.6250	4Y	8/19/2017	1362	3.73					2.8270	2.4492	2.3916
FXTN 10-44	PIBD1017H447	7.7500	4Y	8/23/2017	1366	3.74					2.8338	2.4578	2.3994
FXTN 07-50	PIBD0717J502	5.3750	4Y	10/28/2017	1432	3.92					2.9459	2.6011	2.5285
FXTN 05-71 *	PIBD0517K719	4.1250	4Y	11/8/2017	1443	3.95					2.9646	2.6250	2.5500
FXTN 10-45	PIBD1018A451	5.8750	4.5Y	1/31/2018	1527	4.18					2.9725	2.6194	2.5615
FXTN 05-72	PIBD0518E723	2.1250	4.5Y	5/23/2018	1639	4.49	705.682000	2.6250	3:29:27 PM	2.6579	2.9830	2.6120	2.5768
FXTN 07-51	PIBD0718H511	5.0000	5Y	8/18/2018	1726	4.73	51.000000	2.6750	2:44:12 PM	2.6015	2.9912	2.6062	2.5887
FXTN 10-47 *	PIBD1018K478	8.8750	5Y	11/20/2018	1820	4.98					3.0000	2.6000	2.6015
FXTN 10-48	PIBD1019B485	7.8750	5.5Y	2/19/2019	1911	5.23					3.0629	2.6888	2.6901
FXTN 07-53	PIBD0719D531	5.0000	5.5Y	4/26/2019	1977	5.41					3.1085	2.7532	2.7544
FXTN 07-54	PIBD0719G547	4.7500	6Y	7/19/2019	2061	5.64					3.1666	2.8352	2.8362
FXTN 07-55	PIBD0719H555	4.7500	6Y	8/30/2019	2103	5.76					3.1956	2.8762	2.8771
FXTN 07-56	PIBD0719K560	3.8750	6Y	11/22/2019	2187	5.99	72.500000	3.0300	11:27:10 AM	3.0188	3.2537	2.9582	2.9589
FXTN 10-50	PIBD1020B508	7.7500	6.5Y	2/18/2020	2275	6.23					3.3145	3.0441	3.0445
RTB 10-01	PIID1020H015	7.2500	7Y	8/19/2020	2458	6.73					3.4410	3.2227	3.2227
FXTN 10-51 *	PIBD1020I510	6.1250	7Y	9/16/2020	2486	6.81					3.4604	3.2500	3.2500
FXTN 10-52	PIBD1020L525	5.8750	7.5Y	12/16/2020	2577	7.06	2.000000	2.9750	11:11:10 AM	2.9750	3.4711	3.2578	3.2585
RTB 10-02	PIID1021C027	7.3750	7.5Y	3/3/2021	2654	7.27	2.600000	3.4000	3:07:09 PM	3.1370	3.4802	3.2645	3.2657

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FXTN 10-53	PIBD1021D531	6.5000	7.5Y	4/28/2021	2710	7.42					3.4868	3.2693	3.2709
RTB 10-03	PIID1021J039	5.7500	8Y	10/20/2021	2885	7.90	0.500000	3.3750	2:19:18 PM	3.3750	3.5074	3.2844	3.2873
FXTN 10-55	PIBD1021K551	5.7500	8Y	11/24/2021	2920	7.99					3.5115	3.2874	3.2905
FXTN 10-54	PIBD1022G545	6.3750	8.5Y	1/19/2022	2976	8.15					3.5181	3.2922	3.2958
FXTN 20-02	PIBD2022C021	15.0000	8.5Y	3/14/2022	3030	8.30					3.5245	3.2969	3.3008
FXTN 10-56	PIBD1022H562	4.8750	9Y	8/2/2022	3171	8.68					3.5411	3.3090	3.3140
FXTN 10-57	PIBD1022I570	4.7500	9Y	9/13/2022	3213	8.80					3.5461	3.3126	3.3179
FXTN 20-03	PIBD2022J033	12.7500	9Y	10/17/2022	3247	8.89					3.5501	3.3155	3.3211
FXTN 10-58	PIBD1022L585	4.0000	9.5Y	12/6/2022	3297	9.03	7.300000	3.3300	2:33:38 PM	3.3300	3.5560	3.3199	3.3257
FXTN 20-04	PIBD2023B048	13.0000	9.5Y	2/20/2023	3373	9.23					3.5649	3.3264	3.3328
FXTN 20-05	PIBD2023E054	11.8750	10Y	5/29/2023	3471	9.50					3.5765	3.3348	3.3420
RTB 10-04	PIID1023H046	3.2500	10Y	8/15/2023	3549	9.72	156.206000	3.3799	3:36:27 PM	3.3557	3.5857	3.3416	3.3493
FXTN 20-06 *	PIBD2023J068	11.3750	10Y	10/23/2023	3618	9.91					3.5938	3.3475	3.3557
FXTN 20-07	PIBD2024F075	12.3750	11Y	6/3/2024	3842	10.52					3.6527	3.4063	3.4140
FXTN 20-08	PIBD2024H086	12.8750	11Y	8/5/2024	3905	10.69					3.6693	3.4229	3.4304
FXTN 20-09	PIBD2024K091	13.7500	11Y	11/11/2024	4003	10.96					3.6951	3.4486	3.4559
FXTN 20-10	PIBD2025D103	12.1250	12Y	4/14/2025	4157	11.38					3.7356	3.4890	3.4959
FXTN 20-11	PIBD2025J116	12.1250	12Y	10/20/2025	4346	11.90					3.7854	3.5387	3.5451
FXTN 25-01	PIBD2525K015	18.2500	13Y	11/29/2025	4386	12.01					3.7959	3.5492	3.5555
FXTN 20-12	PIBD2026A122	10.2500	13Y	1/19/2026	4437	12.15					3.8093	3.5626	3.5688
RTB 15-01	PIID1526J019	6.2500	13Y	10/20/2026	4711	12.90	11.835000	4.0500	11:01:50 AM	4.0500	3.8814	3.6345	3.6401
FXTN 20-13	PIBD2026L139	8.0000	14Y	12/7/2026	4759	13.03					3.8941	3.6471	3.6526
RTB 15-02	PIID1527C023	5.3750	14Y	3/1/2027	4843	13.26	8.250000	4.0500	11:56:25 AM	4.0500	3.9162	3.6692	3.6744
FXTN 20-14	PIBD2027I140	8.6250	14Y	9/6/2027	5032	13.78					3.9659	3.7188	3.7236
FXTN 20-15	PIBD2028L151	9.5000	16Y	12/4/2028	5487	15.02					4.0857	3.8383	3.8420
FXTN 20-16	PIBD2030E166	8.7500	17Y	5/27/2030	6026	16.50					4.2275	3.9798	3.9823
FXTN 25-02	PIBD2530G029	12.5000	17Y	7/28/2030	6088	16.67					4.2438	3.9961	3.9984
FXTN 25-03	PIBD2531A032	11.2500	18Y	1/26/2031	6270	17.17					4.2917	4.0439	4.0457
FXTN 20-17	PIBD2031G171	8.0000	18Y	7/19/2031	6444	17.64	4,806.884000	4.3500	2:52:52 PM	4.2970	4.3375	4.0896	4.0910
FXTN 25-04	PIBD2531J042	9.3750	18Y	10/5/2031	6522	17.86					4.3580	4.1100	4.1113
FXTN 20-18	PIBD2032B183	5.8750	19Y	2/2/2032	6642	18.18	100.000000	4.4950	11:16:58 AM	4.4950	4.3896	4.1416	4.1425
RTB 20-01	PIID2032C014	5.8750	19Y	3/1/2032	6670	18.26	1,088.671000	4.3425	3:41:39 PM	4.3617	4.3970	4.1489	4.1498
FXTN 20-19	PIBD2032I195	5.7500	19Y	9/27/2032	6880	18.84					4.4522	4.2040	4.2045
FXTN 25-05	PIBD2532K057	8.5000	19Y	11/29/2032	6943	19.01					4.4688	4.2206	4.2209
FXTN 20-20 *	PIBD2033C206	3.6250	20Y	3/21/2033	7055	19.32	17.500000	4.1100	2:15:57 PM	4.1087	4.4983	4.2500	4.2500
FXTN 25-06	PIBD2534K062	9.2500	25Y	11/5/2034	7649	20.94					4.6545	4.4358	4.4132
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	7978	21.84					4.7410	4.5388	4.5036
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	8055	22.05					4.7613	4.5629	4.5247
FXTN 25-09	PIBD2536I097	7.6250	25Y	9/29/2036	8343	22.84					4.8370	4.6530	4.6039
FXTN 25-10	PIBD2537H103	5.7500	25Y	8/16/2037	8664	23.72	4.516000	5.1250	2:31:05 PM	4.8175	4.9215	4.7534	4.6920
RTB 25-01 *	PIID2537J015	6.1250	25Y	10/24/2037	8733	23.91	110.219000	4.7150	4:01:20 PM	4.7066	4.9396	4.7750	4.7110