

Interpolated Bonds
November 28, 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	59	0.16	3,701.807000	0.8000	2:43:40 PM	0.2437	0.2987	0.1500	0.1900
FXTN 10-34	PIBD1014C341	12.3750	4M	3/25/2014	116	0.32					0.3407	0.1885	0.2307
FXTN 10-35	PIBD1014G356	12.7500	8M	7/15/2014	228	0.62					0.5952	0.4315	0.4682
RTB 05-08	PIID0514I080	6.2500	10M	9/24/2014	299	0.82					0.7854	0.6159	0.6295
FXTN 07-46	PIBD0714J466	6.5000	10M	10/4/2014	309	0.85	4.800000	1.0000	11:38:51 AM	1.0000	0.8122	0.6419	0.6523
SPTB 10-03	SPTB1014J037	12.2500	11M	10/14/2014	319	0.87					0.8390	0.6679	0.6750
FXTN 10-36	PIBD1015B367	12.3750	1.5Y	2/24/2015	452	1.24					1.2745	1.0782	1.0710
FXTN 05-68	PIBD0515E685	6.3750	1.5Y	5/13/2015	530	1.45					1.5392	1.3264	1.3141
FXTN 07-47	PIBD0715E477	8.3750	1.5Y	5/22/2015	539	1.48					1.5697	1.3550	1.3421
FXTN 04-20	PIBD0415G203	4.8750	2Y	7/21/2015	599	1.64					1.7733	1.5459	1.5292
RTB 05-09	PIID0515H097	5.8750	2Y	8/19/2015	628	1.72					1.8717	1.6382	1.6195
FXTN 10-37	PIBD1015H370	11.8750	2Y	8/25/2015	634	1.74					1.8920	1.6573	1.6382
FXTN 05-69 *	PIBD0515K697	4.6250	2Y	11/25/2015	726	1.99					2.2042	1.9500	1.9250
FXTN 10-38	PIBD1015L384	10.1250	2.5Y	12/15/2015	746	2.04					2.2123	1.9556	1.9320
FXTN 10-39	PIBD1016A393	9.2500	2.5Y	1/12/2016	774	2.12					2.2235	1.9634	1.9418
FXTN 07-48	PIBD0716A488	7.0000	2.5Y	1/27/2016	789	2.16					2.2296	1.9676	1.9471
RTB 05-10	PIID0516C107	6.0000	2.5Y	3/3/2016	825	2.26	3.650000	1.9800	11:39:52 AM	1.9800	2.2440	1.9777	1.9597
FXTN 10-40	PIBD1016C407	7.5000	2.5Y	3/30/2016	852	2.33					2.2549	1.9853	1.9691
FXTN 03-20	PIBD0316D206	1.6250	2.5Y	4/25/2016	878	2.40	90.000000	1.7500	10:46:55 AM	1.7525	2.2654	1.9926	1.9782
FXTN 10-41	PIBD1016D416	7.0000	2.5Y	4/27/2016	880	2.41					2.2662	1.9931	1.9789
FXTN 10-42	PIBD1016I420	9.1250	3Y	9/4/2016	1010	2.77	34.450000	2.2000	11:55:28 AM	2.0087	2.3185	2.0296	2.0244
RTB 07-01	PIID0716I018	7.0000	3Y	9/24/2016	1030	2.82	12.225000	1.9000	3:35:27 PM	1.9127	2.3266	2.0352	2.0314
FXTN 10-43 *	PIBD1016K436	6.2500	3Y	11/16/2016	1083	2.97					2.3479	2.0500	2.0500
FXTN 07-49	PIBD0717C493	7.0000	3.5Y	3/31/2017	1218	3.33	1.000000	2.6250	11:56:08 AM	2.6250	2.5817	2.3517	2.3497
FXTN 20-01	PIBD2017D011	14.3750	3.5Y	4/24/2017	1242	3.40					2.6233	2.4054	2.4030
FXTN 05-70	PIBD0517G705	4.6250	4Y	7/5/2017	1314	3.60	11.000000	2.8250	11:15:14 AM	2.8250	2.7480	2.5663	2.5628
RTB 07-02	PIID0717H026	6.6250	4Y	8/19/2017	1359	3.72					2.8260	2.6669	2.6627
FXTN 10-44	PIBD1017H447	7.7500	4Y	8/23/2017	1363	3.73	12.000000	2.6500	10:46:46 AM	2.6500	2.8329	2.6758	2.6716
FXTN 07-50	PIBD0717J502	5.3750	4Y	10/28/2017	1429	3.91	51.700000	2.6250	11:56:32 AM	2.8909	2.9472	2.8233	2.8181
FXTN 05-71 *	PIBD0517K719	4.1250	4Y	11/8/2017	1440	3.94					2.9663	2.8479	2.8425
FXTN 10-45	PIBD1018A451	5.8750	4.5Y	1/31/2018	1524	4.17	1.500000	2.8000	3:28:57 PM	2.8000	2.9720	2.8205	2.8163
FXTN 05-72	PIBD0518E723	2.1250	4.5Y	5/23/2018	1636	4.48	330.630000	2.6750	3:39:28 PM	2.7026	2.9795	2.7840	2.7814
FXTN 07-51	PIBD0718H511	5.0000	5Y	8/18/2018	1723	4.72					2.9854	2.7556	2.7543
FXTN 10-47 *	PIBD1018K478	8.8750	5Y	11/20/2018	1817	4.97					2.9917	2.7250	2.7250
FXTN 10-48	PIBD1019B485	7.8750	5.5Y	2/19/2019	1908	5.22					3.0523	2.7961	2.7954
FXTN 07-53	PIBD0719D531	5.0000	5.5Y	4/26/2019	1974	5.40					3.0962	2.8476	2.8464
FXTN 07-54	PIBD0719G547	4.7500	6Y	7/19/2019	2058	5.63					3.1521	2.9132	2.9114
FXTN 07-55	PIBD0719H555	4.7500	6Y	8/30/2019	2100	5.75					3.1801	2.9460	2.9438
FXTN 07-56	PIBD0719K560	3.8750	6Y	11/22/2019	2184	5.98	702.905000	3.0750	3:56:39 PM	3.0750	3.2360	3.0115	3.0088
FXTN 10-50	PIBD1020B508	7.7500	6.5Y	2/18/2020	2272	6.22	5.000000	3.3000	11:06:07 AM	3.3000	3.2946	3.0803	3.0768
RTB 10-01	PIID1020H015	7.2500	7Y	8/19/2020	2455	6.72					3.4164	3.2231	3.2183
FXTN 10-51 *	PIBD1020I510	6.1250	7Y	9/16/2020	2483	6.80					3.4350	3.2450	3.2400
FXTN 10-52	PIBD1020L525	5.8750	7.5Y	12/16/2020	2574	7.05	1.500000	3.3500	2:43:01 PM	3.1493	3.4507	3.2532	3.2504
RTB 10-02	PIID1021C027	7.3750	7.5Y	3/3/2021	2651	7.26	204.980000	3.2500	3:58:08 PM	3.2494	3.4640	3.2602	3.2592

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FXTN 10-53	PIBD1021D531	6.5000	7.5Y	4/28/2021	2707	7.41					3.4736	3.2653	3.2656
RTB 10-03	PIID1021J039	5.7500	8Y	10/20/2021	2882	7.89	10.000000	3.3000	4:05:12 PM	3.3000	3.5038	3.2811	3.2855
FXTN 10-55	PIBD1021K551	5.7500	8Y	11/24/2021	2917	7.99	2.000000	3.4050	2:57:39 PM	3.4050	3.5099	3.2843	3.2895
FXTN 10-54	PIBD1022G545	6.3750	8.5Y	1/19/2022	2973	8.14	39.000000	3.4250	3:28:16 PM	3.4199	3.5195	3.2894	3.2959
FXTN 20-02	PIBD2022C021	15.0000	8.5Y	3/14/2022	3027	8.29					3.5289	3.2943	3.3021
FXTN 10-56	PIBD1022H562	4.8750	9Y	8/2/2022	3168	8.67					3.5532	3.3070	3.3182
FXTN 10-57	PIBD1022I570	4.7500	9Y	9/13/2022	3210	8.79					3.5604	3.3108	3.3230
FXTN 20-03	PIBD2022J033	12.7500	9Y	10/17/2022	3244	8.88					3.5663	3.3139	3.3269
FXTN 10-58	PIBD1022L585	4.0000	9.5Y	12/6/2022	3294	9.02					3.5749	3.3184	3.3326
FXTN 20-04	PIBD2023B048	13.0000	9.5Y	2/20/2023	3370	9.23					3.5880	3.3253	3.3412
FXTN 20-05	PIBD2023E054	11.8750	9.5Y	5/29/2023	3468	9.49					3.6049	3.3342	3.3524
RTB 10-04	PIID1023H046	3.2500	10Y	8/15/2023	3546	9.71	468.048500	3.3700	4:14:33 PM	3.3692	3.6184	3.3413	3.3613
FXTN 20-06 *	PIBD2023J068	11.3750	10Y	10/23/2023	3615	9.90					3.6303	3.3475	3.3692
FXTN 20-07	PIBD2024F075	12.3750	11Y	6/3/2024	3839	10.51					3.6912	3.4128	3.4182
FXTN 20-08	PIBD2024H086	12.8750	11Y	8/5/2024	3902	10.68					3.7083	3.4312	3.4320
FXTN 20-09	PIBD2024K091	13.7500	11Y	11/11/2024	4000	10.95					3.7350	3.4598	3.4534
FXTN 20-10	PIBD2025D103	12.1250	12Y	4/14/2025	4154	11.37					3.7768	3.5047	3.4871
FXTN 20-11	PIBD2025J116	12.1250	12Y	10/20/2025	4343	11.89					3.8282	3.5598	3.5284
FXTN 25-01	PIBD2525K015	18.2500	12Y	11/29/2025	4383	12.00					3.8391	3.5715	3.5372
FXTN 20-12	PIBD2026A122	10.2500	13Y	1/19/2026	4434	12.14	0.700000	4.2500	2:20:25 PM	4.2500	3.8529	3.5864	3.5483
RTB 15-01	PIID1526J019	6.2500	13Y	10/20/2026	4708	12.89	100.000000	3.9500	3:46:26 PM	3.9500	3.9274	3.6663	3.6082
FXTN 20-13	PIBD2026L139	8.0000	14Y	12/7/2026	4756	13.02					3.9405	3.6803	3.6187
RTB 15-02	PIID1527C023	5.3750	14Y	3/1/2027	4840	13.25	818.000000	3.9900	2:35:08 PM	3.9514	3.9633	3.7048	3.6371
FXTN 20-14	PIBD2027I140	8.6250	14Y	9/6/2027	5029	13.77					4.0147	3.7599	3.6785
FXTN 20-15	PIBD2028L151	9.5000	16Y	12/4/2028	5484	15.01					4.1384	3.8926	3.7780
FXTN 20-16	PIBD2030E166	8.7500	17Y	5/27/2030	6023	16.49					4.2849	4.0499	3.8958
FXTN 25-02	PIBD2530G029	12.5000	17Y	7/28/2030	6085	16.66					4.3017	4.0679	3.9094
FXTN 25-03	PIBD2531A032	11.2500	18Y	1/26/2031	6267	17.16					4.3512	4.1210	3.9492
FXTN 20-17	PIBD2031G171	8.0000	18Y	7/19/2031	6441	17.63	820.491000	4.4000	4:04:25 PM	4.3989	4.3985	4.1718	3.9873
FXTN 25-04	PIBD2531J042	9.3750	18Y	10/5/2031	6519	17.85					4.4197	4.1945	4.0043
FXTN 20-18	PIBD2032B183	5.8750	19Y	2/2/2032	6639	18.18					4.4523	4.2295	4.0306
RTB 20-01	PIID2032C014	5.8750	19Y	3/1/2032	6667	18.25	220.951527	4.4800	4:14:05 PM	4.4806	4.4599	4.2377	4.0367
FXTN 20-19	PIBD2032I195	5.7500	19Y	9/27/2032	6877	18.83					4.5170	4.2990	4.0826
FXTN 25-05	PIBD2532K057	8.5000	19Y	11/29/2032	6940	19.00					4.5342	4.3173	4.0964
FXTN 20-20 *	PIBD2033C206	3.6250	20Y	3/21/2033	7052	19.31	88.000000	4.1150	3:39:26 PM	4.1209	4.5646	4.3500	4.1209
FXTN 25-06	PIBD2534K062	9.2500	25Y	11/5/2034	7646	20.93					4.7003	4.4855	4.3471
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	7975	21.83					4.7754	4.5606	4.4723
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	8052	22.05	500.000000	4.9000	3:58:36 PM	4.9160	4.7930	4.5782	4.5017
FXTN 25-09	PIBD2536I097	7.6250	25Y	9/29/2036	8340	22.83	5.000000	5.0000	3:04:24 PM	5.0000	4.8588	4.6439	4.6113
FXTN 25-10	PIBD2537H103	5.7500	25Y	8/16/2037	8661	23.71					4.9321	4.7172	4.7335
RTB 25-01 *	PIID2537J015	6.1250	25Y	10/24/2037	8730	23.90	2,309.025000	4.7201	3:48:17 PM	4.7255	4.9479	4.7329	4.7598