

Interpolated Bonds
November 05, 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	82	0.22					0.2250	0.0900	0.0900
FXTN 10-34	PIBD1014C341	12.3750	5M	3/25/2014	139	0.38					0.2843	0.1348	0.1348
FXTN 10-35	PIBD1014G356	12.7500	8M	7/15/2014	251	0.69					0.5594	0.2093	0.1974
RTB 05-08	PIID0514I080	6.2500	11M	9/24/2014	322	0.88	2.000000	0.6500	3:03:57 PM	0.6500	0.7878	0.2447	0.2205
FXTN 07-46	PIBD0714J466	6.5000	11M	10/4/2014	332	0.91					0.8200	0.2497	0.2238
SPTB 10-03	SPTB1014J037	12.2500	11M	10/14/2014	342	0.94					0.8521	0.2546	0.2270
FXTN 10-36	PIBD1015B367	12.3750	1.5Y	2/24/2015	475	1.30					1.4162	0.9037	0.8747
FXTN 05-68	PIBD0515E685	6.3750	2Y	5/13/2015	553	1.51					1.7628	1.3521	1.3249
FXTN 07-47	PIBD0715E477	8.3750	2Y	5/22/2015	562	1.54					1.8028	1.4039	1.3768
FXTN 04-20	PIBD0415G203	4.8750	2Y	7/21/2015	622	1.70					2.0695	1.7488	1.7230
RTB 05-09	PIID0515H097	5.8750	2Y	8/19/2015	651	1.78					2.1983	1.9155	1.8904
FXTN 10-37 *	PIBD1015H370	11.8750	2Y	8/25/2015	657	1.80					2.2250	1.9500	1.9250
FXTN 05-69	PIBD0515K697	4.6250	2.5Y	11/25/2015	749	2.05					2.2579	1.9907	1.9051
FXTN 10-38	PIBD1015L384	10.1250	2.5Y	12/15/2015	769	2.11					2.2651	1.9995	1.9007
FXTN 10-39	PIBD1016A393	9.2500	2.5Y	1/12/2016	797	2.18					2.2751	2.0119	1.8947
FXTN 07-48	PIBD0716A488	7.0000	2.5Y	1/27/2016	812	2.22	350.000000	1.6500	2:41:14 PM	1.6229	2.2805	2.0185	1.8914
RTB 05-10	PIID0516C107	6.0000	2.5Y	3/3/2016	848	2.32					2.2933	2.0344	1.8836
FXTN 10-40	PIBD1016C407	7.5000	2.5Y	3/30/2016	875	2.40					2.3030	2.0463	1.8778
FXTN 03-20	PIBD0316D206	1.6250	2.5Y	4/25/2016	901	2.47	300.000000	1.6500	11:31:58 AM	1.6500	2.3123	2.0578	1.8721
FXTN 10-41	PIBD1016D416	7.0000	2.5Y	4/27/2016	903	2.47					2.3130	2.0587	1.8717
FXTN 10-42	PIBD1016I420	9.1250	3Y	9/4/2016	1033	2.83	450.000000	1.8000	11:57:19 AM	1.8056	2.3595	2.1162	1.8435
RTB 07-01 *	PIID0716I018	7.0000	3Y	9/24/2016	1053	2.88	94.280000	2.0000	2:03:47 PM	2.0000	2.3667	2.1250	1.8392
FXTN 10-43	PIBD1016K436	6.2500	3.5Y	11/16/2016	1106	3.03					2.4492	2.2014	1.9535
FXTN 07-49	PIBD0717C493	7.0000	3.5Y	3/31/2017	1241	3.40					2.6592	2.3959	2.2448
FXTN 20-01	PIBD2017D011	14.3750	3.5Y	4/24/2017	1265	3.46					2.6965	2.4305	2.2966
FXTN 05-70	PIBD0517G705	4.6250	4Y	7/5/2017	1337	3.66					2.8086	2.5343	2.4519
RTB 07-02	PIID0717H026	6.6250	4Y	8/19/2017	1382	3.78	46.000000	2.7000	11:13:06 AM	2.7000	2.8786	2.5991	2.5490
FXTN 10-44	PIBD1017H447	7.7500	4Y	8/23/2017	1386	3.79	93.500000	2.7000	11:14:59 AM	2.7000	2.8848	2.6049	2.5576
FXTN 07-50 *	PIBD0717J502	5.3750	4Y	10/28/2017	1452	3.98					2.9875	2.7000	2.7000
FXTN 05-71	PIBD0517K719	4.1250	4.5Y	11/8/2017	1463	4.01					2.9884	2.6971	2.6971
FXTN 10-45	PIBD1018A451	5.8750	4.5Y	1/31/2018	1547	4.24	12.000000	2.7500	9:07:13 AM	2.7500	2.9956	2.6748	2.6749
FXTN 05-72	PIBD0518E723	2.1250	5Y	5/23/2018	1659	4.54	2,504.700000	2.7500	11:39:42 AM	2.6220	3.0051	2.6451	2.6454
FXTN 07-51 *	PIBD0718H511	5.0000	5Y	8/18/2018	1746	4.78	38.500000	2.6500	11:19:22 AM	2.6500	3.0125	2.6220	2.6224
FXTN 10-47	PIBD1018K478	8.8750	5.5Y	11/20/2018	1840	5.04					3.0527	2.6842	2.6846
FXTN 10-48	PIBD1019B485	7.8750	5.5Y	2/19/2019	1931	5.29	1.000000	3.1250	2:36:16 PM	3.1250	3.0916	2.7444	2.7447
FXTN 07-53	PIBD0719D531	5.0000	5.5Y	4/26/2019	1997	5.47					3.1198	2.7881	2.7884
FXTN 07-54	PIBD0719G547	4.7500	6Y	7/19/2019	2081	5.70					3.1558	2.8437	2.8439
FXTN 07-55	PIBD0719H555	4.7500	6Y	8/30/2019	2123	5.81	91.195000	2.9750	11:15:56 AM	2.9750	3.1737	2.8715	2.8717
FXTN 07-56	PIBD0719K560	3.8750	6.5Y	11/22/2019	2207	6.04	1,218.751000	2.9600	2:05:37 PM	2.9514	3.2096	2.9271	2.9273
FXTN 10-50	PIBD1020B508	7.7500	6.5Y	2/18/2020	2295	6.28					3.2473	2.9854	2.9855
RTB 10-01	PIID1020H015	7.2500	7Y	8/19/2020	2478	6.78					3.3255	3.1065	3.1065
FXTN 10-51 *	PIBD1020I510	6.1250	7Y	9/16/2020	2506	6.86					3.3375	3.1250	3.1250
FXTN 10-52	PIBD1020L525	5.8750	7.5Y	12/16/2020	2597	7.11					3.3558	3.1388	3.1389
RTB 10-02	PIID1021C027	7.3750	7.5Y	3/3/2021	2674	7.32	250.900000	3.1250	3:00:59 PM	3.1653	3.3712	3.1505	3.1506

Interpolated Bonds
November 05, 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 10-53	PIBD1021D531	6.5000	7.5Y	4/28/2021	2730	7.47	47.300000	3.2500	11:17:52 AM	3.2500	3.3824	3.1590	3.1592
RTB 10-03	PIID1021J039	5.7500	8Y	10/20/2021	2905	7.95	400.000000	3.2500	3:35:43 PM	3.2500	3.4175	3.1856	3.1859
FXTN 10-55	PIBD1021K551	5.7500	8.5Y	11/24/2021	2940	8.05	775.000000	3.3000	11:39:18 AM	3.3064	3.4246	3.1909	3.1913
FXTN 10-54	PIBD1022G545	6.3750	8.5Y	1/19/2022	2996	8.20	1,055.000000	3.3000	3:47:43 PM	3.3024	3.4358	3.1995	3.1998
FXTN 20-02	PIBD2022C021	15.0000	8.5Y	3/14/2022	3050	8.35					3.4466	3.2077	3.2080
FXTN 10-56	PIBD1022H562	4.8750	9Y	8/2/2022	3191	8.74					3.4749	3.2291	3.2296
FXTN 10-57	PIBD1022I570	4.7500	9Y	9/13/2022	3233	8.85					3.4833	3.2355	3.2360
FXTN 20-03	PIBD2022J033	12.7500	9Y	10/17/2022	3267	8.94					3.4902	3.2406	3.2412
FXTN 10-58	PIBD1022L585	4.0000	9.5Y	12/6/2022	3317	9.08	224.391000	3.3000	3:24:54 PM	3.3143	3.5002	3.2482	3.2488
FXTN 20-04	PIBD2023B048	13.0000	9.5Y	2/20/2023	3393	9.29					3.5154	3.2598	3.2604
FXTN 20-05	PIBD2023E054	11.8750	10Y	5/29/2023	3491	9.56					3.5351	3.2747	3.2754
RTB 10-04	PIID1023H046	3.2500	10Y	8/15/2023	3569	9.77	652.842000	3.3150	3:47:34 PM	3.2978	3.5508	3.2865	3.2873
FXTN 20-06 *	PIBD2023J068	11.3750	10Y	10/23/2023	3638	9.96					3.5646	3.2970	3.2978
FXTN 20-07	PIBD2024F075	12.3750	11Y	6/3/2024	3862	10.57					3.6192	3.3526	3.3533
FXTN 20-08	PIBD2024H086	12.8750	11Y	8/5/2024	3925	10.75	90.000000	3.4000	2:58:28 PM	3.4000	3.6345	3.3682	3.3690
FXTN 20-09	PIBD2024K091	13.7500	12Y	11/11/2024	4023	11.01					3.6584	3.3925	3.3933
FXTN 20-10	PIBD2025D103	12.1250	12Y	4/14/2025	4177	11.44					3.6959	3.4308	3.4314
FXTN 20-11	PIBD2025J116	12.1250	12Y	10/20/2025	4366	11.95					3.7420	3.4777	3.4783
FXTN 25-01	PIBD2525K015	18.2500	13Y	11/29/2025	4406	12.06					3.7517	3.4876	3.4882
FXTN 20-12	PIBD2026A122	10.2500	13Y	1/19/2026	4457	12.20	1.000000	4.2500	10:14:19 AM	4.2500	3.7642	3.5003	3.5009
RTB 15-01	PIID1526J019	6.2500	13Y	10/20/2026	4731	12.95	152.825000	3.9000	9:55:27 AM	3.9063	3.8309	3.5683	3.5688
FXTN 20-13	PIBD2026L139	8.0000	14Y	12/7/2026	4779	13.08					3.8426	3.5802	3.5807
RTB 15-02	PIID1527C023	5.3750	14Y	3/1/2027	4863	13.31	162.000000	4.0000	3:20:47 PM	3.9259	3.8631	3.6010	3.6015
FXTN 20-14	PIBD2027I140	8.6250	14Y	9/6/2027	5052	13.83					3.9092	3.6479	3.6484
FXTN 20-15	PIBD2028L151	9.5000	16Y	12/4/2028	5507	15.08					4.0200	3.7609	3.7612
FXTN 20-16	PIBD2030E166	8.7500	17Y	5/27/2030	6046	16.55					4.1514	3.8946	3.8949
FXTN 25-02	PIBD2530G029	12.5000	17Y	7/28/2030	6108	16.72					4.1665	3.9100	3.9102
FXTN 25-03	PIBD2531A032	11.2500	18Y	1/26/2031	6290	17.22					4.2108	3.9552	3.9554
FXTN 20-17	PIBD2031G171	8.0000	18Y	7/19/2031	6464	17.70	14,160.000000	4.2300	4:13:29 PM	4.2264	4.2532	3.9984	3.9985
FXTN 25-04	PIBD2531J042	9.3750	18Y	10/5/2031	6542	17.91					4.2722	4.0177	4.0178
FXTN 20-18	PIBD2032B183	5.8750	19Y	2/2/2032	6662	18.24					4.3015	4.0475	4.0476
RTB 20-01	PIID2032C014	5.8750	19Y	3/1/2032	6690	18.32	3,260.928500	4.3000	3:35:04 PM	4.3424	4.3083	4.0545	4.0545
FXTN 20-19	PIBD2032I195	5.7500	19Y	9/27/2032	6900	18.89					4.3595	4.1066	4.1066
FXTN 25-05	PIBD2532K057	8.5000	19Y	11/29/2032	6963	19.06					4.3748	4.1222	4.1222
FXTN 20-20 *	PIBD2033C206	3.6250	20Y	3/21/2033	7075	19.37	11.488000	4.3500	3:20:26 PM	4.0929	4.4021	4.1500	4.1500
FXTN 25-06	PIBD2534K062	9.2500	25Y	11/5/2034	7669	21.00					4.5428	4.3162	4.3199
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	7998	21.90					4.6207	4.4083	4.4140
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	8075	22.11	252.350000	4.9000	4:05:09 PM	4.7952	4.6389	4.4298	4.4361
FXTN 25-09	PIBD2536I097	7.6250	25Y	9/29/2036	8363	22.90					4.7071	4.5104	4.5184
FXTN 25-10	PIBD2537H103	5.7500	25Y	8/16/2037	8684	23.78	68.001000	4.8600	12:01:07 PM	4.8674	4.7832	4.6002	4.6103
RTB 25-01 *	PIID2537J015	6.1250	25Y	10/24/2037	8753	23.96	5,703.090822	4.6200	4:14:57 PM	4.6199	4.7995	4.6195	4.6300