

Interpolated Bonds
December 10, 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	47	0.13					0.4106	0.2504	0.2421
FXTN 10-34	PIBD1014C341	12.3750	4M	3/25/2014	104	0.28					0.4879	0.3220	0.3170
FXTN 10-35	PIBD1014G356	12.7500	7M	7/15/2014	216	0.59					0.6651	0.4932	0.4882
RTB 05-08	PIID0514I080	6.2500	10M	9/24/2014	287	0.79	275.567000	0.7500	3:50:46 PM	0.5773	0.8284	0.6545	0.6495
FXTN 07-46	PIBD0714J466	6.5000	10M	10/4/2014	297	0.81					0.8514	0.6773	0.6723
SPTB 10-03	SPTB1014J037	12.2500	10M	10/14/2014	307	0.84					0.8744	0.7000	0.6950
FXTN 10-36	PIBD1015B367	12.3750	1.5Y	2/24/2015	440	1.20					1.3208	1.0816	1.0708
FXTN 05-68	PIBD0515E685	6.3750	1.5Y	5/13/2015	518	1.42					1.5990	1.3145	1.2997
FXTN 07-47	PIBD0715E477	8.3750	1.5Y	5/22/2015	527	1.44					1.6311	1.3414	1.3261
FXTN 04-20	PIBD0415G203	4.8750	2Y	7/21/2015	587	1.61					1.8450	1.5206	1.5022
RTB 05-09	PIID0515H097	5.8750	2Y	8/19/2015	616	1.69	11.000000	2.0000	11:28:02 AM	2.0453	1.9484	1.6073	1.5874
FXTN 10-37	PIBD1015H370	11.8750	2Y	8/25/2015	622	1.70					1.9698	1.6252	1.6050
FXTN 05-69 *	PIBD0515K697	4.6250	2Y	11/25/2015	714	1.95	11.500000	2.1250	11:32:40 AM	2.1250	2.2979	1.9000	1.8750
FXTN 10-38	PIBD1015L384	10.1250	2.5Y	12/15/2015	734	2.01					2.3020	1.9112	1.8862
FXTN 10-39	PIBD1016A393	9.2500	2.5Y	1/12/2016	762	2.09					2.3077	1.9269	1.9019
FXTN 07-48	PIBD0716A488	7.0000	2.5Y	1/27/2016	777	2.13	1.000000	2.2500	12:10:45 PM	2.2500	2.3108	1.9353	1.9103
RTB 05-10	PIID0516C107	6.0000	2.5Y	3/3/2016	813	2.23	3.936000	2.3750	10:05:28 AM	2.3750	2.3181	1.9555	1.9305
FXTN 10-40	PIBD1016C407	7.5000	2.5Y	3/30/2016	840	2.30					2.3236	1.9706	1.9456
FXTN 03-20	PIBD0316D206	1.6250	2.5Y	4/25/2016	866	2.37	24.279760	1.7000	10:48:51 AM	1.7228	2.3289	1.9852	1.9602
FXTN 10-41	PIBD1016D416	7.0000	2.5Y	4/27/2016	868	2.38					2.3293	1.9863	1.9613
FXTN 10-42	PIBD1016I420	9.1250	3Y	9/4/2016	998	2.73	1.300000	2.3750	12:11:10 PM	2.3750	2.3559	2.0591	2.0341
RTB 07-01	PIID0716I018	7.0000	3Y	9/24/2016	1018	2.79					2.3600	2.0703	2.0453
FXTN 10-43 *	PIBD1016K436	6.2500	3Y	11/16/2016	1071	2.93					2.3708	2.1000	2.0750
FXTN 07-49	PIBD0717C493	7.0000	3.5Y	3/31/2017	1206	3.30					2.6749	2.3931	2.3303
FXTN 20-01	PIBD2017D011	14.3750	3.5Y	4/24/2017	1230	3.37					2.7290	2.4452	2.3756
FXTN 05-70	PIBD0517G705	4.6250	4Y	7/5/2017	1302	3.56					2.8912	2.6015	2.5118
RTB 07-02	PIID0717H026	6.6250	4Y	8/19/2017	1347	3.69	18.000000	2.3750	12:04:11 PM	2.3750	2.9925	2.6992	2.5968
FXTN 10-44	PIBD1017H447	7.7500	4Y	8/23/2017	1351	3.70					3.0015	2.7078	2.6044
FXTN 07-50	PIBD0717J502	5.3750	4Y	10/28/2017	1417	3.88					3.1502	2.8511	2.7292
FXTN 05-71 *	PIBD0517K719	4.1250	4Y	11/8/2017	1428	3.91					3.1750	2.8750	2.7500
FXTN 10-45	PIBD1018A451	5.8750	4.5Y	1/31/2018	1512	4.14	50.000000	2.7250	10:15:58 AM	2.7250	3.2043	2.9029	2.7946
FXTN 05-72	PIBD0518E723	2.1250	4.5Y	5/23/2018	1624	4.45	3,630.641700	2.8000	3:50:46 PM	2.7992	3.2433	2.9400	2.8540
FXTN 07-51	PIBD0718H511	5.0000	5Y	8/18/2018	1711	4.68					3.2736	2.9688	2.9001
FXTN 10-47 *	PIBD1018K478	8.8750	5Y	11/20/2018	1805	4.94					3.3063	3.0000	2.9500
FXTN 10-48	PIBD1019B485	7.8750	5.5Y	2/19/2019	1896	5.19					3.3427	3.0478	3.0047
FXTN 07-53	PIBD0719D531	5.0000	5.5Y	4/26/2019	1962	5.37					3.3691	3.0825	3.0443
FXTN 07-54	PIBD0719G547	4.7500	6Y	7/19/2019	2046	5.60					3.4028	3.1267	3.0947
FXTN 07-55	PIBD0719H555	4.7500	6Y	8/30/2019	2088	5.72					3.4196	3.1487	3.1200
FXTN 07-56	PIBD0719K560	3.8750	6Y	11/22/2019	2172	5.95	1,030.000000	3.2500	11:34:29 AM	3.2048	3.4532	3.1929	3.1704
FXTN 10-50	PIBD1020B508	7.7500	6.5Y	2/18/2020	2260	6.19					3.4884	3.2391	3.2233
RTB 10-01	PIID1020H015	7.2500	7Y	8/19/2020	2443	6.69	2.000000	3.7250	9:25:45 AM	3.7250	3.5617	3.3353	3.3332
FXTN 10-51 *	PIBD1020I510	6.1250	7Y	9/16/2020	2471	6.77					3.5729	3.3500	3.3500
FXTN 10-52	PIBD1020L525	5.8750	7.5Y	12/16/2020	2562	7.01	101.000000	3.4000	2:45:58 PM	3.3970	3.5865	3.3580	3.3580
RTB 10-02	PIID1021C027	7.3750	7.5Y	3/3/2021	2639	7.23	8.900000	3.1000	10:42:45 AM	3.1000	3.5980	3.3648	3.3648

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FXTN 10-53	PIBD1021D531	6.5000	7.5Y	4/28/2021	2695	7.38					3.6064	3.3698	3.3698
RTB 10-03	PIID1021J039	5.7500	8Y	10/20/2021	2870	7.86	0.320000	3.6500	3:18:39 PM	3.6500	3.6325	3.3852	3.3852
FXTN 10-55	PIBD1021K551	5.7500	8Y	11/24/2021	2905	7.95					3.6378	3.3883	3.3883
FXTN 10-54	PIBD1022G545	6.3750	8.5Y	1/19/2022	2961	8.11					3.6461	3.3933	3.3933
FXTN 20-02	PIBD2022C021	15.0000	8.5Y	3/14/2022	3015	8.25					3.6542	3.3981	3.3981
FXTN 10-56	PIBD1022H562	4.8750	9Y	8/2/2022	3156	8.64					3.6753	3.4105	3.4105
FXTN 10-57	PIBD1022I570	4.7500	9Y	9/13/2022	3198	8.76					3.6816	3.4142	3.4142
FXTN 20-03	PIBD2022J033	12.7500	9Y	10/17/2022	3232	8.85					3.6866	3.4172	3.4172
FXTN 10-58	PIBD1022L585	4.0000	9Y	12/6/2022	3282	8.99	0.600000	3.6250	3:13:52 PM	3.6250	3.6941	3.4216	3.4216
FXTN 20-04	PIBD2023B048	13.0000	9.5Y	2/20/2023	3358	9.19					3.7055	3.4284	3.4284
FXTN 20-05	PIBD2023E054	11.8750	9.5Y	5/29/2023	3456	9.46					3.7201	3.4370	3.4370
RTB 10-04	PIID1023H046	3.2500	10Y	8/15/2023	3534	9.68	35.710000	3.5600	3:27:06 PM	3.5200	3.7318	3.4439	3.4439
FXTN 20-06 *	PIBD2023J068	11.3750	10Y	10/23/2023	3603	9.86					3.7421	3.4500	3.4500
FXTN 20-07	PIBD2024F075	12.3750	10.5Y	6/3/2024	3827	10.48					3.8163	3.5266	3.5155
FXTN 20-08	PIBD2024H086	12.8750	11Y	8/5/2024	3890	10.65					3.8372	3.5481	3.5339
FXTN 20-09	PIBD2024K091	13.7500	11Y	11/11/2024	3988	10.92					3.8697	3.5816	3.5625
FXTN 20-10	PIBD2025D103	12.1250	12Y	4/14/2025	4142	11.34					3.9207	3.6343	3.6075
FXTN 20-11	PIBD2025J116	12.1250	12Y	10/20/2025	4331	11.86					3.9834	3.6989	3.6628
FXTN 25-01	PIBD2525K015	18.2500	12Y	11/29/2025	4371	11.97					3.9966	3.7126	3.6745
FXTN 20-12	PIBD2026A122	10.2500	13Y	1/19/2026	4422	12.11					4.0135	3.7300	3.6894
RTB 15-01	PIID1526J019	6.2500	13Y	10/20/2026	4696	12.86	1.500000	4.2500	2:21:57 PM	4.2500	4.1043	3.8237	3.7695
FXTN 20-13	PIBD2026L139	8.0000	13Y	12/7/2026	4744	12.99	45.460000	4.2500	12:26:29 PM	4.2500	4.1203	3.8401	3.7835
RTB 15-02	PIID1527C023	5.3750	14Y	3/1/2027	4828	13.22	150.000000	4.2750	11:57:04 AM	4.2251	4.1481	3.8688	3.8081
FXTN 20-14	PIBD2027I140	8.6250	14Y	9/6/2027	5017	13.74	63.250000	4.3750	12:27:31 PM	4.3750	4.2107	3.9334	3.8633
FXTN 20-15	PIBD2028L151	9.5000	15Y	12/4/2028	5472	14.98					4.3615	4.0890	3.9963
FXTN 20-16	PIBD2030E166	8.7500	17Y	5/27/2030	6011	16.46					4.5402	4.2732	4.1538
FXTN 25-02	PIBD2530G029	12.5000	17Y	7/28/2030	6073	16.63					4.5607	4.2944	4.1720
FXTN 25-03	PIBD2531A032	11.2500	18Y	1/26/2031	6255	17.13					4.6210	4.3566	4.2252
FXTN 20-17	PIBD2031G171	8.0000	18Y	7/19/2031	6429	17.60	3,050.000000	4.7500	3:49:43 PM	4.7434	4.6787	4.4161	4.2760
FXTN 25-04	PIBD2531J042	9.3750	18Y	10/5/2031	6507	17.82					4.7046	4.4428	4.2988
FXTN 20-18	PIBD2032B183	5.8750	19Y	2/2/2032	6627	18.14	150.000000	4.9500	3:30:53 PM	4.9500	4.7443	4.4838	4.3339
RTB 20-01	PIID2032C014	5.8750	19Y	3/1/2032	6655	18.22	36.404300	5.0000	3:29:32 PM	4.9509	4.7536	4.4934	4.3421
FXTN 20-19	PIBD2032I195	5.7500	19Y	9/27/2032	6865	18.80	1.050000	5.2000	2:21:24 PM	5.2000	4.8232	4.5652	4.4034
FXTN 25-05	PIBD2532K057	8.5000	19Y	11/29/2032	6928	18.97					4.8441	4.5867	4.4219
FXTN 20-20 *	PIBD2033C206	3.6250	20Y	3/21/2033	7040	19.27	52.330000	4.3750	3:06:45 PM	4.4546	4.8812	4.6250	4.4546
FXTN 25-06	PIBD2534K062	9.2500	25Y	11/5/2034	7634	20.90					5.0523	4.7964	4.6946
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	7963	21.80	11.922000	5.3750	2:53:55 PM	5.2596	5.1471	4.8913	4.8276
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	8040	22.01	250.000000	5.2500	12:00:52 PM	5.2199	5.1693	4.9135	4.8587
FXTN 25-09	PIBD2536I097	7.6250	25Y	9/29/2036	8328	22.80					5.2522	4.9966	4.9751
FXTN 25-10	PIBD2537H103	5.7500	25Y	8/16/2037	8649	23.68	2.500000	5.2000	2:39:26 PM	5.2400	5.3447	5.0892	5.1048
RTB 25-01 *	PIID2537J015	6.1250	25Y	10/24/2037	8718	23.87	1,416.099800	5.2999	3:47:14 PM	5.1160	5.3646	5.1091	5.1327