

Interpolated Bonds  
December 02, 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  | 55   | 0.15 | 1.500000    | 0.1500     | 3:51:50 PM  | 0.1500     | 0.3646 | 0.2000  | 0.2000  |
| FXTN 10-34      | PIBD1014C341 | 12.3750 | 4M    | 3/25/2014  | 112  | 0.31 |             |            |             |            | 0.3939 | 0.2275  | 0.2275  |
| FXTN 10-35      | PIBD1014G356 | 12.7500 | 8M    | 7/15/2014  | 224  | 0.61 |             |            |             |            | 0.5977 | 0.4248  | 0.4248  |
| RTB 05-08       | PIID0514I080 | 6.2500  | 10M   | 9/24/2014  | 295  | 0.81 | 50.916780   | 0.9750     | 3:37:09 PM  | 0.9147     | 0.7706 | 0.5977  | 0.5977  |
| FXTN 07-46      | PIBD0714J466 | 6.5000  | 10M   | 10/4/2014  | 305  | 0.84 |             |            |             |            | 0.7950 | 0.6221  | 0.6221  |
| SPTB 10-03      | SPTB1014J037 | 12.2500 | 11M   | 10/14/2014 | 315  | 0.86 |             |            |             |            | 0.8193 | 0.6464  | 0.6464  |
| FXTN 10-36      | PIBD1015B367 | 12.3750 | 1.5Y  | 2/24/2015  | 448  | 1.23 |             |            |             |            | 1.2591 | 1.0604  | 1.0604  |
| FXTN 05-68      | PIBD0515E685 | 6.3750  | 1.5Y  | 5/13/2015  | 526  | 1.44 |             |            |             |            | 1.5305 | 1.3136  | 1.3136  |
| FXTN 07-47      | PIBD0715E477 | 8.3750  | 1.5Y  | 5/22/2015  | 535  | 1.46 |             |            |             |            | 1.5618 | 1.3429  | 1.3429  |
| FXTN 04-20      | PIBD0415G203 | 4.8750  | 2Y    | 7/21/2015  | 595  | 1.63 | 8.500000    | 1.9000     | 11:10:07 AM | 1.9000     | 1.7706 | 1.5377  | 1.5377  |
| RTB 05-09       | PIID0515H097 | 5.8750  | 2Y    | 8/19/2015  | 624  | 1.71 | 1.000000    | 2.0000     | 10:29:19 AM | 2.0000     | 1.8715 | 1.6318  | 1.6318  |
| FXTN 10-37      | PIBD1015H370 | 11.8750 | 2Y    | 8/25/2015  | 630  | 1.72 |             |            |             |            | 1.8924 | 1.6513  | 1.6513  |
| FXTN 05-69 *    | PIBD0515K697 | 4.6250  | 2Y    | 11/25/2015 | 722  | 1.98 |             |            |             |            | 2.2125 | 1.9500  | 1.9500  |
| FXTN 10-38      | PIBD1015L384 | 10.1250 | 2.5Y  | 12/15/2015 | 742  | 2.03 |             |            |             |            | 2.2188 | 1.9570  | 1.9570  |
| FXTN 10-39      | PIBD1016A393 | 9.2500  | 2.5Y  | 1/12/2016  | 770  | 2.11 |             |            |             |            | 2.2276 | 1.9668  | 1.9668  |
| FXTN 07-48      | PIBD0716A488 | 7.0000  | 2.5Y  | 1/27/2016  | 785  | 2.15 |             |            |             |            | 2.2324 | 1.9721  | 1.9721  |
| RTB 05-10       | PIID0516C107 | 6.0000  | 2.5Y  | 3/3/2016   | 821  | 2.25 |             |            |             |            | 2.2437 | 1.9847  | 1.9847  |
| FXTN 10-40      | PIBD1016C407 | 7.5000  | 2.5Y  | 3/30/2016  | 848  | 2.32 |             |            |             |            | 2.2522 | 1.9941  | 1.9941  |
| FXTN 03-20      | PIBD0316D206 | 1.6250  | 2.5Y  | 4/25/2016  | 874  | 2.39 |             |            |             |            | 2.2604 | 2.0032  | 2.0032  |
| FXTN 10-41      | PIBD1016D416 | 7.0000  | 2.5Y  | 4/27/2016  | 876  | 2.40 |             |            |             |            | 2.2610 | 2.0039  | 2.0039  |
| FXTN 10-42      | PIBD1016I420 | 9.1250  | 3Y    | 9/4/2016   | 1006 | 2.75 |             |            |             |            | 2.3020 | 2.0494  | 2.0494  |
| RTB 07-01       | PIID0716I018 | 7.0000  | 3Y    | 9/24/2016  | 1026 | 2.81 |             |            |             |            | 2.3083 | 2.0564  | 2.0564  |
| FXTN 10-43 *    | PIBD1016K436 | 6.2500  | 3Y    | 11/16/2016 | 1079 | 2.95 |             |            |             |            | 2.3250 | 2.0750  | 2.0750  |
| FXTN 07-49      | PIBD0717C493 | 7.0000  | 3.5Y  | 3/31/2017  | 1214 | 3.32 | 7.200000    | 2.6250     | 2:16:05 PM  | 2.6250     | 2.5724 | 2.2423  | 2.2428  |
| FXTN 20-01      | PIBD2017D011 | 14.3750 | 3.5Y  | 4/24/2017  | 1238 | 3.39 |             |            |             |            | 2.6164 | 2.2720  | 2.2727  |
| FXTN 05-70      | PIBD0517G705 | 4.6250  | 4Y    | 7/5/2017   | 1310 | 3.59 | 100.000000  | 2.4500     | 10:25:17 AM | 2.4750     | 2.7483 | 2.3613  | 2.3622  |
| RTB 07-02       | PIID0717H026 | 6.6250  | 4Y    | 8/19/2017  | 1355 | 3.71 | 81.400000   | 2.7500     | 2:34:47 PM  | 2.5534     | 2.8308 | 2.4170  | 2.4181  |
| FXTN 10-44      | PIBD1017H447 | 7.7500  | 4Y    | 8/23/2017  | 1359 | 3.72 |             |            |             |            | 2.8381 | 2.4220  | 2.4231  |
| FXTN 07-50      | PIBD0717J502 | 5.3750  | 4Y    | 10/28/2017 | 1425 | 3.90 | 50.000000   | 2.5500     | 10:14:53 AM | 2.5500     | 2.9590 | 2.5038  | 2.5051  |
| FXTN 05-71 *    | PIBD0517K719 | 4.1250  | 4Y    | 11/8/2017  | 1436 | 3.93 |             |            |             |            | 2.9792 | 2.5174  | 2.5188  |
| FXTN 10-45      | PIBD1018A451 | 5.8750  | 4.5Y  | 1/31/2018  | 1520 | 4.16 |             |            |             |            | 2.9885 | 2.5748  | 2.5759  |
| FXTN 05-72      | PIBD0518E723 | 2.1250  | 4.5Y  | 5/23/2018  | 1632 | 4.47 | 30.764500   | 2.7000     | 3:57:54 PM  | 2.7100     | 3.0009 | 2.6513  | 2.6520  |
| FXTN 07-51      | PIBD0718H511 | 5.0000  | 5Y    | 8/18/2018  | 1719 | 4.71 |             |            |             |            | 3.0106 | 2.7108  | 2.7111  |
| FXTN 10-47 *    | PIBD1018K478 | 8.8750  | 5Y    | 11/20/2018 | 1813 | 4.96 |             |            |             |            | 3.0210 | 2.7750  | 2.7750  |
| FXTN 10-48      | PIBD1019B485 | 7.8750  | 5.5Y  | 2/19/2019  | 1904 | 5.21 |             |            |             |            | 3.0805 | 2.8399  | 2.8399  |
| FXTN 07-53      | PIBD0719D531 | 5.0000  | 5.5Y  | 4/26/2019  | 1970 | 5.39 |             |            |             |            | 3.1236 | 2.8870  | 2.8870  |
| FXTN 07-54      | PIBD0719G547 | 4.7500  | 6Y    | 7/19/2019  | 2054 | 5.62 |             |            |             |            | 3.1785 | 2.9469  | 2.9469  |
| FXTN 07-55      | PIBD0719H555 | 4.7500  | 6Y    | 8/30/2019  | 2096 | 5.74 |             |            |             |            | 3.2059 | 2.9768  | 2.9768  |
| FXTN 07-56      | PIBD0719K560 | 3.8750  | 6Y    | 11/22/2019 | 2180 | 5.97 | 850.000000  | 3.1250     | 4:01:00 PM  | 3.1250     | 3.2608 | 3.0367  | 3.0367  |
| FXTN 10-50      | PIBD1020B508 | 7.7500  | 6.5Y  | 2/18/2020  | 2268 | 6.21 |             |            |             |            | 3.3183 | 3.0995  | 3.0995  |
| RTB 10-01       | PIID1020H015 | 7.2500  | 7Y    | 8/19/2020  | 2451 | 6.71 |             |            |             |            | 3.4379 | 3.2300  | 3.2300  |
| FXTN 10-51 *    | PIBD1020I510 | 6.1250  | 7Y    | 9/16/2020  | 2479 | 6.79 |             |            |             |            | 3.4562 | 3.2500  | 3.2500  |
| FXTN 10-52      | PIBD1020L525 | 5.8750  | 7.5Y  | 12/16/2020 | 2570 | 7.04 | 4.400000    | 3.0750     | 2:14:47 PM  | 3.0750     | 3.4713 | 3.2621  | 3.2596  |
| RTB 10-02       | PIID1021C027 | 7.3750  | 7.5Y  | 3/3/2021   | 2647 | 7.25 | 3.700000    | 3.0750     | 2:15:31 PM  | 3.0750     | 3.4840 | 3.2723  | 3.2676  |

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December 02, 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  | 2703 | 7.40  | 50.000000   | 3.3500     | 11:27:00 AM | 3.3500     | 3.4933 | 3.2797  | 3.2735  |
| RTB 10-03       | PIID1021J039 | 5.7500  | 8Y    | 10/20/2021 | 2878 | 7.88  |             |            |             |            | 3.5223 | 3.3029  | 3.2919  |
| FXTN 10-55      | PIBD1021K551 | 5.7500  | 8Y    | 11/24/2021 | 2913 | 7.98  | 12.500000   | 3.5000     | 10:58:08 AM | 3.5000     | 3.5281 | 3.3075  | 3.2956  |
| FXTN 10-54      | PIBD1022G545 | 6.3750  | 8.5Y  | 1/19/2022  | 2969 | 8.13  | 50.000000   | 3.4000     | 11:27:20 AM | 3.4000     | 3.5374 | 3.3149  | 3.3015  |
| FXTN 20-02      | PIBD2022C021 | 15.0000 | 8.5Y  | 3/14/2022  | 3023 | 8.28  | 750.000000  | 3.3500     | 10:16:38 AM | 3.3500     | 3.5464 | 3.3221  | 3.3071  |
| FXTN 10-56      | PIBD1022H562 | 4.8750  | 9Y    | 8/2/2022   | 3164 | 8.66  |             |            |             |            | 3.5697 | 3.3408  | 3.3219  |
| FXTN 10-57      | PIBD1022I570 | 4.7500  | 9Y    | 9/13/2022  | 3206 | 8.78  |             |            |             |            | 3.5767 | 3.3463  | 3.3264  |
| FXTN 20-03      | PIBD2022J033 | 12.7500 | 9Y    | 10/17/2022 | 3240 | 8.87  |             |            |             |            | 3.5823 | 3.3508  | 3.3299  |
| FXTN 10-58      | PIBD1022L585 | 4.0000  | 9.5Y  | 12/6/2022  | 3290 | 9.01  | 50.000000   | 3.4500     | 11:26:20 AM | 3.4500     | 3.5906 | 3.3575  | 3.3352  |
| FXTN 20-04      | PIBD2023B048 | 13.0000 | 9.5Y  | 2/20/2023  | 3366 | 9.22  |             |            |             |            | 3.6032 | 3.3675  | 3.3432  |
| FXTN 20-05      | PIBD2023E054 | 11.8750 | 9.5Y  | 5/29/2023  | 3464 | 9.48  |             |            |             |            | 3.6194 | 3.3805  | 3.3535  |
| RTB 10-04       | PIID1023H046 | 3.2500  | 10Y   | 8/15/2023  | 3542 | 9.70  | 85.605000   | 3.4250     | 3:46:02 PM  | 3.3689     | 3.6324 | 3.3909  | 3.3617  |
| FXTN 20-06 *    | PIBD2023J068 | 11.3750 | 10Y   | 10/23/2023 | 3611 | 9.89  |             |            |             |            | 3.6438 | 3.4000  | 3.3689  |
| FXTN 20-07      | PIBD2024F075 | 12.3750 | 10.5Y | 6/3/2024   | 3835 | 10.50 |             |            |             |            | 3.7086 | 3.4652  | 3.4361  |
| FXTN 20-08      | PIBD2024H086 | 12.8750 | 11Y   | 8/5/2024   | 3898 | 10.67 |             |            |             |            | 3.7268 | 3.4835  | 3.4550  |
| FXTN 20-09      | PIBD2024K091 | 13.7500 | 11Y   | 11/11/2024 | 3996 | 10.94 |             |            |             |            | 3.7551 | 3.5120  | 3.4844  |
| FXTN 20-10      | PIBD2025D103 | 12.1250 | 12Y   | 4/14/2025  | 4150 | 11.36 |             |            |             |            | 3.7996 | 3.5568  | 3.5306  |
| FXTN 20-11      | PIBD2025J116 | 12.1250 | 12Y   | 10/20/2025 | 4339 | 11.88 |             |            |             |            | 3.8543 | 3.6118  | 3.5873  |
| FXTN 25-01      | PIBD2525K015 | 18.2500 | 12Y   | 11/29/2025 | 4379 | 11.99 |             |            |             |            | 3.8658 | 3.6235  | 3.5993  |
| FXTN 20-12      | PIBD2026A122 | 10.2500 | 13Y   | 1/19/2026  | 4430 | 12.13 |             |            |             |            | 3.8806 | 3.6383  | 3.6146  |
| RTB 15-01       | PIID1526J019 | 6.2500  | 13Y   | 10/20/2026 | 4704 | 12.88 |             |            |             |            | 3.9598 | 3.7180  | 3.6968  |
| FXTN 20-13      | PIBD2026L139 | 8.0000  | 14Y   | 12/7/2026  | 4752 | 13.01 |             |            |             |            | 3.9737 | 3.7320  | 3.7112  |
| RTB 15-02       | PIID1527C023 | 5.3750  | 14Y   | 3/1/2027   | 4836 | 13.24 | 13.900000   | 3.9600     | 3:42:26 PM  | 4.0266     | 3.9980 | 3.7564  | 3.7364  |
| FXTN 20-14      | PIBD2027I140 | 8.6250  | 14Y   | 9/6/2027   | 5025 | 13.76 |             |            |             |            | 4.0526 | 3.8114  | 3.7931  |
| FXTN 20-15      | PIBD2028L151 | 9.5000  | 16Y   | 12/4/2028  | 5480 | 15.00 |             |            |             |            | 4.1842 | 3.9438  | 3.9296  |
| FXTN 20-16      | PIBD2030E166 | 8.7500  | 17Y   | 5/27/2030  | 6019 | 16.48 |             |            |             |            | 4.3400 | 4.1006  | 4.0913  |
| FXTN 25-02      | PIBD2530G029 | 12.5000 | 17Y   | 7/28/2030  | 6081 | 16.65 |             |            |             |            | 4.3579 | 4.1186  | 4.1099  |
| FXTN 25-03      | PIBD2531A032 | 11.2500 | 18Y   | 1/26/2031  | 6263 | 17.15 |             |            |             |            | 4.4105 | 4.1716  | 4.1645  |
| FXTN 20-17      | PIBD2031G171 | 8.0000  | 18Y   | 7/19/2031  | 6437 | 17.62 |             |            |             |            | 4.4608 | 4.2222  | 4.2167  |
| FXTN 25-04      | PIBD2531J042 | 9.3750  | 18Y   | 10/5/2031  | 6515 | 17.84 |             |            |             |            | 4.4834 | 4.2449  | 4.2401  |
| FXTN 20-18      | PIBD2032B183 | 5.8750  | 19Y   | 2/2/2032   | 6635 | 18.17 |             |            |             |            | 4.5181 | 4.2798  | 4.2761  |
| RTB 20-01       | PIID2032C014 | 5.8750  | 19Y   | 3/1/2032   | 6663 | 18.24 | 12.350000   | 4.6150     | 3:34:26 PM  | 4.6206     | 4.5262 | 4.2880  | 4.2845  |
| FXTN 20-19      | PIBD2032I195 | 5.7500  | 19Y   | 9/27/2032  | 6873 | 18.82 |             |            |             |            | 4.5869 | 4.3491  | 4.3475  |
| FXTN 25-05      | PIBD2532K057 | 8.5000  | 19Y   | 11/29/2032 | 6936 | 18.99 |             |            |             |            | 4.6051 | 4.3674  | 4.3664  |
| FXTN 20-20 *    | PIBD2033C206 | 3.6250  | 20Y   | 3/21/2033  | 7048 | 19.30 | 25.052000   | 4.2500     | 3:15:21 PM  | 4.2881     | 4.6375 | 4.4000  | 4.4000  |
| FXTN 25-06      | PIBD2534K062 | 9.2500  | 25Y   | 11/5/2034  | 7642 | 20.92 |             |            |             |            | 4.7673 | 4.5593  | 4.5593  |
| FXTN 25-07      | PIBD2535I071 | 8.0000  | 25Y   | 9/30/2035  | 7971 | 21.82 |             |            |             |            | 4.8392 | 4.6475  | 4.6475  |
| FXTN 25-08      | PIBD2535L086 | 8.1250  | 25Y   | 12/16/2035 | 8048 | 22.03 |             |            |             |            | 4.8560 | 4.6682  | 4.6682  |
| FXTN 25-09      | PIBD2536I097 | 7.6250  | 25Y   | 9/29/2036  | 8336 | 22.82 |             |            |             |            | 4.9190 | 4.7454  | 4.7454  |
| FXTN 25-10      | PIBD2537H103 | 5.7500  | 25Y   | 8/16/2037  | 8657 | 23.70 |             |            |             |            | 4.9891 | 4.8315  | 4.8315  |
| RTB 25-01 *     | PIID2537J015 | 6.1250  | 25Y   | 10/24/2037 | 8726 | 23.89 | 20.050000   | 4.8600     | 2:34:45 PM  | 4.8493     | 5.0042 | 4.8500  | 4.8500  |