

Interpolated Bonds
December 20, 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	1M	1/27/2014	35	0.10	280.000000	0.3500	11:47:45 AM	0.3500	1.0423	0.9105	0.9105
FXTN 10-34	PIBD1014C341	12.3750	3M	3/25/2014	92	0.25					0.4595	0.2893	0.2893
FXTN 10-35	PIBD1014G356	12.7500	7M	7/15/2014	204	0.56					0.6073	0.4361	0.4361
RTB 05-08	PIID0514I080	6.2500	9M	9/24/2014	275	0.75					0.8069	0.6333	0.6333
FXTN 07-46	PIBD0714J466	6.5000	10M	10/4/2014	285	0.78					0.8350	0.6611	0.6611
SPTB 10-03	SPTB1014J037	12.2500	10M	10/14/2014	295	0.81					0.8632	0.6889	0.6889
FXTN 10-36	PIBD1015B367	12.3750	1.5Y	2/24/2015	428	1.17					1.3041	1.1063	1.0994
FXTN 05-68	PIBD0515E685	6.3750	1.5Y	5/13/2015	506	1.39					1.5705	1.3567	1.3450
FXTN 07-47	PIBD0715E477	8.3750	1.5Y	5/22/2015	515	1.41					1.6013	1.3856	1.3733
FXTN 04-20	PIBD0415G203	4.8750	2Y	7/21/2015	575	1.57					1.8062	1.5781	1.5622
RTB 05-09	PIID0515H097	5.8750	2Y	8/19/2015	604	1.65					1.9053	1.6712	1.6535
FXTN 10-37	PIBD1015H370	11.8750	2Y	8/25/2015	610	1.67					1.9258	1.6905	1.6724
FXTN 05-69	PIBD0515K697	4.6250	2Y	11/25/2015	702	1.92					2.2400	1.9858	1.9620
FXTN 10-38 *	PIBD1015L384	10.1250	2Y	12/15/2015	722	1.98					2.3083	2.0500	2.0250
FXTN 10-39	PIBD1016A393	9.2500	2.5Y	1/12/2016	750	2.05					2.3303	2.0770	2.0541
FXTN 07-48	PIBD0716A488	7.0000	2.5Y	1/27/2016	765	2.09	54.000000	2.0000	3:32:42 PM	2.0625	2.3421	2.0915	2.0697
RTB 05-10	PIID0516C107	6.0000	2.5Y	3/3/2016	801	2.19	150.000000	1.8750	12:05:02 PM	1.8750	2.3703	2.1262	2.1070
FXTN 10-40	PIBD1016C407	7.5000	2.5Y	3/30/2016	828	2.27					2.3915	2.1522	2.1351
FXTN 03-20	PIBD0316D206	1.6250	2.5Y	4/25/2016	854	2.34	140.000000	1.8150	10:56:27 AM	1.8150	2.4119	2.1773	2.1621
FXTN 10-41	PIBD1016D416	7.0000	2.5Y	4/27/2016	856	2.34					2.4135	2.1792	2.1642
FXTN 10-42	PIBD1016I420	9.1250	3Y	9/4/2016	986	2.70	334.820000	2.3750	10:59:58 AM	2.3750	2.5156	2.3046	2.2992
RTB 07-01	PIID0716I018	7.0000	3Y	9/24/2016	1006	2.75					2.5313	2.3239	2.3200
FXTN 10-43 *	PIBD1016K436	6.2500	3Y	11/16/2016	1059	2.90					2.5729	2.3750	2.3750
FXTN 07-49	PIBD0717C493	7.0000	3.5Y	3/31/2017	1194	3.27	5.400000	2.7500	11:22:58 AM	2.7500	2.8415	2.6113	2.5546
FXTN 20-01	PIBD2017D011	14.3750	3.5Y	4/24/2017	1218	3.33					2.8893	2.6534	2.5866
FXTN 05-70	PIBD0517G705	4.6250	4Y	7/5/2017	1290	3.53	10,000.000000	2.8500	3:26:00 PM	2.8500	3.0326	2.7794	2.6824
RTB 07-02	PIID0717H026	6.6250	4Y	8/19/2017	1335	3.66					3.1221	2.8582	2.7422
FXTN 10-44	PIBD1017H447	7.7500	4Y	8/23/2017	1339	3.67					3.1301	2.8652	2.7475
FXTN 07-50	PIBD0717J502	5.3750	4Y	10/28/2017	1405	3.85					3.2614	2.9807	2.8354
FXTN 05-71 *	PIBD0517K719	4.1250	4Y	11/8/2017	1416	3.88					3.2833	3.0000	2.8500
FXTN 10-45	PIBD1018A451	5.8750	4.5Y	1/31/2018	1500	4.11	45.000000	2.7500	8:46:22 AM	2.7500	3.3126	3.0390	2.9168
FXTN 05-72	PIBD0518E723	2.1250	4.5Y	5/23/2018	1612	4.41	107.240000	2.8250	3:06:35 PM	2.7449	3.3516	3.0910	3.0060
FXTN 07-51	PIBD0718H511	5.0000	5Y	8/18/2018	1699	4.65					3.3819	3.1314	3.0752
FXTN 10-47 *	PIBD1018K478	8.8750	5Y	11/20/2018	1793	4.91					3.4146	3.1750	3.1500
FXTN 10-48	PIBD1019B485	7.8750	5.5Y	2/19/2019	1884	5.16					3.4376	3.1960	3.1740
FXTN 07-53	PIBD0719D531	5.0000	5.5Y	4/26/2019	1950	5.34					3.4544	3.2113	3.1915
FXTN 07-54	PIBD0719G547	4.7500	6Y	7/19/2019	2034	5.57					3.4756	3.2307	3.2137
FXTN 07-55	PIBD0719H555	4.7500	6Y	8/30/2019	2076	5.68					3.4863	3.2404	3.2248
FXTN 07-56	PIBD0719K560	3.8750	6Y	11/22/2019	2160	5.91					3.5075	3.2598	3.2470
FXTN 10-50	PIBD1020B508	7.7500	6.5Y	2/18/2020	2248	6.15					3.5298	3.2802	3.2702
RTB 10-01	PIID1020H015	7.2500	7Y	8/19/2020	2431	6.66					3.5762	3.3225	3.3186
FXTN 10-51	PIBD1020I510	6.1250	7Y	9/16/2020	2459	6.73					3.5833	3.3290	3.3260
FXTN 10-52 *	PIBD1020L525	5.8750	7Y	12/16/2020	2550	6.98	3.400000	3.1250	10:50:14 AM	3.1250	3.6063	3.3500	3.3500
RTB 10-02	PIID1021C027	7.3750	7.5Y	3/3/2021	2627	7.19					3.6142	3.3574	3.3733

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FXTN 10-53	PIBD1021D531	6.5000	7.5Y	4/28/2021	2683	7.35					3.6199	3.3628	3.3903
RTB 10-03	PIID1021J039	5.7500	8Y	10/20/2021	2858	7.82	350.000000	3.5750	11:18:17 AM	3.5750	3.6378	3.3796	3.4433
FXTN 10-55	PIBD1021K551	5.7500	8Y	11/24/2021	2893	7.92	6.000000	3.8000	2:51:35 PM	3.8000	3.6414	3.3829	3.4539
FXTN 10-54	PIBD1022G545	6.3750	8.5Y	1/19/2022	2949	8.07					3.6471	3.3883	3.4708
FXTN 20-02	PIBD2022C021	15.0000	8.5Y	3/14/2022	3003	8.22					3.6526	3.3935	3.4872
FXTN 10-56	PIBD1022H562	4.8750	9Y	8/2/2022	3144	8.61					3.6670	3.4071	3.5299
FXTN 10-57	PIBD1022I570	4.7500	9Y	9/13/2022	3186	8.72					3.6713	3.4111	3.5426
FXTN 20-03	PIBD2022J033	12.7500	9Y	10/17/2022	3220	8.82					3.6748	3.4144	3.5529
FXTN 10-58	PIBD1022L585	4.0000	9Y	12/6/2022	3270	8.95	0.300000	3.8000	9:58:30 AM	3.8000	3.6799	3.4192	3.5681
FXTN 20-04	PIBD2023B048	13.0000	9.5Y	2/20/2023	3346	9.16					3.6877	3.4265	3.5911
FXTN 20-05	PIBD2023E054	11.8750	9.5Y	5/29/2023	3444	9.43					3.6977	3.4359	3.6208
RTB 10-04	PIID1023H046	3.2500	10Y	8/15/2023	3522	9.64	74.026000	3.6250	3:18:54 PM	3.6653	3.7056	3.4434	3.6444
FXTN 20-06 *	PIBD2023J068	11.3750	10Y	10/23/2023	3591	9.83					3.7127	3.4500	3.6653
FXTN 20-07	PIBD2024F075	12.3750	10.5Y	6/3/2024	3815	10.44					3.7886	3.5266	3.7278
FXTN 20-08	PIBD2024H086	12.8750	11Y	8/5/2024	3878	10.62					3.8099	3.5481	3.7454
FXTN 20-09	PIBD2024K091	13.7500	11Y	11/11/2024	3976	10.89					3.8431	3.5816	3.7728
FXTN 20-10	PIBD2025D103	12.1250	12Y	4/14/2025	4130	11.31					3.8953	3.6343	3.8158
FXTN 20-11	PIBD2025J116	12.1250	12Y	10/20/2025	4319	11.82					3.9593	3.6989	3.8686
FXTN 25-01	PIBD2525K015	18.2500	12Y	11/29/2025	4359	11.93					3.9729	3.7126	3.8797
FXTN 20-12	PIBD2026A122	10.2500	13Y	1/19/2026	4410	12.07					3.9902	3.7300	3.8940
RTB 15-01	PIID1526J019	6.2500	13Y	10/20/2026	4684	12.82					4.0830	3.8237	3.9705
FXTN 20-13	PIBD2026L139	8.0000	13Y	12/7/2026	4732	12.96					4.0993	3.8401	3.9839
RTB 15-02	PIID1527C023	5.3750	14Y	3/1/2027	4816	13.19					4.1277	3.8688	4.0074
FXTN 20-14	PIBD2027I140	8.6250	14Y	9/6/2027	5005	13.70					4.1917	3.9334	4.0601
FXTN 20-15	PIBD2028L151	9.5000	15Y	12/4/2028	5460	14.95					4.3459	4.0890	4.1872
FXTN 20-16	PIBD2030E166	8.7500	17Y	5/27/2030	5999	16.42					4.5285	4.2732	4.3377
FXTN 25-02	PIBD2530G029	12.5000	17Y	7/28/2030	6061	16.59					4.5495	4.2944	4.3550
FXTN 25-03	PIBD2531A032	11.2500	18Y	1/26/2031	6243	17.09	900.000000	4.8000	3:44:32 PM	4.8000	4.6112	4.3566	4.4058
FXTN 20-17	PIBD2031G171	8.0000	18Y	7/19/2031	6417	17.57	1,601.000000	4.7500	3:44:54 PM	4.8669	4.6701	4.4161	4.4544
FXTN 25-04	PIBD2531J042	9.3750	18Y	10/5/2031	6495	17.78					4.6965	4.4428	4.4762
FXTN 20-18	PIBD2032B183	5.8750	19Y	2/2/2032	6615	18.11	600.000000	4.8500	3:43:19 PM	4.8500	4.7372	4.4838	4.5097
RTB 20-01	PIID2032C014	5.8750	19Y	3/1/2032	6643	18.19	123.730000	4.9750	3:11:30 PM	4.8324	4.7467	4.4934	4.5175
FXTN 20-19	PIBD2032I195	5.7500	19Y	9/27/2032	6853	18.76	460.000000	4.9000	3:38:27 PM	4.9000	4.8178	4.5652	4.5761
FXTN 25-05	PIBD2532K057	8.5000	19Y	11/29/2032	6916	18.93	300.000000	4.9500	3:42:18 PM	4.9500	4.8392	4.5867	4.5937
FXTN 20-20 *	PIBD2033C206	3.6250	20Y	3/21/2033	7028	19.24	16.156000	4.4060	2:52:25 PM	4.4223	4.8771	4.6250	4.6250
FXTN 25-06	PIBD2534K062	9.2500	25Y	11/5/2034	7622	20.87					5.0961	4.8458	4.8456
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	7951	21.77					5.2174	4.9681	4.9678
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	8028	21.98	4,878.583000	5.3500	4:14:33 PM	5.2510	5.2458	4.9967	4.9964
FXTN 25-09	PIBD2536I097	7.6250	25Y	9/29/2036	8316	22.77					5.3520	5.1037	5.1034
FXTN 25-10	PIBD2537H103	5.7500	25Y	8/16/2037	8637	23.65	4.200000	5.4500	3:36:31 PM	5.4500	5.4704	5.2231	5.2226
RTB 25-01 *	PIID2537J015	6.1250	25Y	10/24/2037	8706	23.84	229.739000	5.1500	3:40:33 PM	5.1836	5.4958	5.2487	5.2482