

Interpolated Bonds
December 27, 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	25	0.07	18.900000	0.6000	3:23:06 PM	0.6000	1.2591	1.1364	1.1364
FXTN 10-34	PIBD1014C341	12.3750	2M	3/25/2014	82	0.22					0.4813	0.3143	0.3143
FXTN 10-35	PIBD1014G356	12.7500	7M	7/15/2014	194	0.53					0.6344	0.4585	0.4560
RTB 05-08	PIID0514I080	6.2500	9M	9/24/2014	265	0.73	0.950000	0.7500	11:39:48 AM	0.7500	0.8222	0.6417	0.6250
FXTN 07-46	PIBD0714J466	6.5000	9M	10/4/2014	275	0.75					0.8487	0.6675	0.6488
SPTB 10-03	SPTB1014J037	12.2500	10M	10/14/2014	285	0.78					0.8751	0.6933	0.6726
FXTN 10-36	PIBD1015B367	12.3750	1.5Y	2/24/2015	418	1.14					1.3684	1.1337	1.1087
FXTN 05-68	PIBD0515E685	6.3750	1.5Y	5/13/2015	496	1.36					1.6741	1.4033	1.3783
FXTN 07-47	PIBD0715E477	8.3750	1.5Y	5/22/2015	505	1.38					1.7094	1.4344	1.4094
FXTN 04-20	PIBD0415G203	4.8750	2Y	7/21/2015	565	1.55					1.9446	1.6419	1.6169
RTB 05-09	PIID0515H097	5.8750	2Y	8/19/2015	594	1.63	0.670000	2.0000	9:37:20 AM	2.0000	2.0583	1.7421	1.7171
FXTN 10-37	PIBD1015H370	11.8750	2Y	8/25/2015	600	1.64					2.0818	1.7628	1.7378
FXTN 05-69	PIBD0515K697	4.6250	2Y	11/25/2015	692	1.89					2.4424	2.0809	2.0559
FXTN 10-38 *	PIBD1015L384	10.1250	2Y	12/15/2015	712	1.95					2.5208	2.1500	2.1250
FXTN 10-39	PIBD1016A393	9.2500	2.5Y	1/12/2016	740	2.03					2.5539	2.1791	2.1228
FXTN 07-48	PIBD0716A488	7.0000	2.5Y	1/27/2016	755	2.07	72.000000	2.3000	4:01:46 PM	1.8791	2.5716	2.1947	2.1217
RTB 05-10	PIID0516C107	6.0000	2.5Y	3/3/2016	791	2.17					2.6141	2.2320	2.1189
FXTN 10-40	PIBD1016C407	7.5000	2.5Y	3/30/2016	818	2.24					2.6460	2.2601	2.1168
FXTN 03-20	PIBD0316D206	1.6250	2.5Y	4/25/2016	844	2.31	1.563879	1.6500	11:00:31 AM	1.6500	2.6767	2.2871	2.1148
FXTN 10-41	PIBD1016D416	7.0000	2.5Y	4/27/2016	846	2.32					2.6790	2.2892	2.1147
FXTN 10-42	PIBD1016I420	9.1250	3Y	9/4/2016	976	2.67	60.000000	2.0980	2:06:43 PM	2.0990	2.8325	2.4242	2.1046
RTB 07-01	PIID0716I018	7.0000	3Y	9/24/2016	996	2.73					2.8561	2.4450	2.1031
FXTN 10-43 *	PIBD1016K436	6.2500	3Y	11/16/2016	1049	2.87					2.9187	2.5000	2.0990
FXTN 07-49	PIBD0717C493	7.0000	3.5Y	3/31/2017	1184	3.24	51.000000	2.0000	3:19:14 PM	2.0169	3.1204	2.7836	2.5153
FXTN 20-01	PIBD2017D011	14.3750	3.5Y	4/24/2017	1208	3.31					3.1563	2.8340	2.5894
FXTN 05-70	PIBD0517G705	4.6250	4Y	7/5/2017	1280	3.50	3.000000	2.8500	12:53:44 PM	2.8500	3.2638	2.9853	2.8114
RTB 07-02	PIID0717H026	6.6250	4Y	8/19/2017	1325	3.63					3.3311	3.0798	2.9502
FXTN 10-44	PIBD1017H447	7.7500	4Y	8/23/2017	1329	3.64					3.3371	3.0882	2.9625
FXTN 07-50	PIBD0717J502	5.3750	4Y	10/28/2017	1395	3.82					3.4357	3.2269	3.1661
FXTN 05-71 *	PIBD0517K719	4.1250	4Y	11/8/2017	1406	3.85					3.4521	3.2500	3.2000
FXTN 10-45	PIBD1018A451	5.8750	4.5Y	1/31/2018	1490	4.08	60.000000	2.6480	2:10:48 PM	2.6490	3.5213	3.2779	3.1356
FXTN 05-72	PIBD0518E723	2.1250	4.5Y	5/23/2018	1602	4.39	3.000000	3.2500	8:49:59 AM	3.2500	3.6135	3.3150	3.0498
FXTN 07-51	PIBD0718H511	5.0000	5Y	8/18/2018	1689	4.62	85.000000	2.8730	2:19:23 PM	2.9110	3.6851	3.3438	2.9831
FXTN 10-47 *	PIBD1018K478	8.8750	5Y	11/20/2018	1783	4.88					3.7625	3.3750	2.9110
FXTN 10-48	PIBD1019B485	7.8750	5.5Y	2/19/2019	1874	5.13					3.7532	3.3780	2.9878
FXTN 07-53	PIBD0719D531	5.0000	5.5Y	4/26/2019	1940	5.31					3.7464	3.3802	3.0435
FXTN 07-54	PIBD0719G547	4.7500	6Y	7/19/2019	2024	5.54	60.000000	3.1230	2:21:56 PM	3.1240	3.7378	3.3830	3.1144
FXTN 07-55	PIBD0719H555	4.7500	6Y	8/30/2019	2066	5.66					3.7335	3.3843	3.1499
FXTN 07-56	PIBD0719K560	3.8750	6Y	11/22/2019	2150	5.89	160.000000	3.0980	2:25:26 PM	3.1932	3.7249	3.3871	3.2208
FXTN 10-50	PIBD1020B508	7.7500	6.5Y	2/18/2020	2238	6.13					3.7159	3.3900	3.2951
RTB 10-01	PIID1020H015	7.2500	7Y	8/19/2020	2421	6.63					3.6972	3.3961	3.4495
FXTN 10-51	PIBD1020I510	6.1250	7Y	9/16/2020	2449	6.70					3.6943	3.3970	3.4732
FXTN 10-52 *	PIBD1020L525	5.8750	7Y	12/16/2020	2540	6.95	10.400000	3.1250	11:02:26 AM	3.1250	3.6850	3.4000	3.5500
RTB 10-02	PIID1021C027	7.3750	7.5Y	3/3/2021	2617	7.16					3.6938	3.4074	3.5537

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FXTN 10-53	PIBD1021D531	6.5000	7.5Y	4/28/2021	2673	7.32					3.7002	3.4128	3.5564
RTB 10-03	PIID1021J039	5.7500	8Y	10/20/2021	2848	7.80					3.7201	3.4296	3.5648
FXTN 10-55	PIBD1021K551	5.7500	8Y	11/24/2021	2883	7.89					3.7241	3.4329	3.5665
FXTN 10-54	PIBD1022G545	6.3750	8.5Y	1/19/2022	2939	8.05	19.000000	3.4000	4:02:37 PM	3.4105	3.7305	3.4383	3.5692
FXTN 20-02	PIBD2022C021	15.0000	8.5Y	3/14/2022	2993	8.19					3.7367	3.4435	3.5718
FXTN 10-56	PIBD1022H562	4.8750	9Y	8/2/2022	3134	8.58					3.7528	3.4571	3.5785
FXTN 10-57	PIBD1022I570	4.7500	9Y	9/13/2022	3176	8.70					3.7576	3.4611	3.5805
FXTN 20-03	PIBD2022J033	12.7500	9Y	10/17/2022	3210	8.79					3.7615	3.4644	3.5822
FXTN 10-58	PIBD1022L585	4.0000	9Y	12/6/2022	3260	8.93					3.7672	3.4692	3.5846
FXTN 20-04	PIBD2023B048	13.0000	9.5Y	2/20/2023	3336	9.13					3.7758	3.4765	3.5882
FXTN 20-05	PIBD2023E054	11.8750	9.5Y	5/29/2023	3434	9.40					3.7870	3.4859	3.5929
RTB 10-04	PIID1023H046	3.2500	10Y	8/15/2023	3512	9.62	5.102000	3.6000	3:19:01 PM	3.6454	3.7959	3.4934	3.5967
FXTN 20-06 *	PIBD2023J068	11.3750	10Y	10/23/2023	3581	9.80					3.8038	3.5000	3.6000
FXTN 20-07	PIBD2024F075	12.3750	10.5Y	6/3/2024	3805	10.42					3.8940	3.5744	3.6672
FXTN 20-08	PIBD2024H086	12.8750	11Y	8/5/2024	3868	10.59					3.9193	3.5954	3.6861
FXTN 20-09	PIBD2024K091	13.7500	11Y	11/11/2024	3966	10.86					3.9588	3.6279	3.7156
FXTN 20-10	PIBD2025D103	12.1250	12Y	4/14/2025	4120	11.28					4.0208	3.6791	3.7618
FXTN 20-11	PIBD2025J116	12.1250	12Y	10/20/2025	4309	11.80					4.0969	3.7419	3.8185
FXTN 25-01	PIBD2525K015	18.2500	12Y	11/29/2025	4349	11.91					4.1130	3.7552	3.8305
FXTN 20-12	PIBD2026A122	10.2500	13Y	1/19/2026	4400	12.05					4.1335	3.7722	3.8458
RTB 15-01	PIID1526J019	6.2500	13Y	10/20/2026	4674	12.80					4.2438	3.8632	3.9281
FXTN 20-13	PIBD2026L139	8.0000	13Y	12/7/2026	4722	12.93					4.2632	3.8791	3.9425
RTB 15-02	PIID1527C023	5.3750	14Y	3/1/2027	4806	13.16					4.2970	3.9071	3.9677
FXTN 20-14	PIBD2027I140	8.6250	14Y	9/6/2027	4995	13.68					4.3731	3.9699	4.0244
FXTN 20-15	PIBD2028L151	9.5000	15Y	12/4/2028	5450	14.92	2.500000	4.5000	3:59:58 PM	4.5000	4.5562	4.1211	4.1610
FXTN 20-16	PIBD2030E166	8.7500	17Y	5/27/2030	5989	16.40					4.7732	4.3002	4.3228
FXTN 25-02	PIBD2530G029	12.5000	17Y	7/28/2030	6051	16.57					4.7982	4.3208	4.3414
FXTN 25-03	PIBD2531A032	11.2500	18Y	1/26/2031	6233	17.07					4.8715	4.3812	4.3960
FXTN 20-17	PIBD2031G171	8.0000	18Y	7/19/2031	6407	17.54	1,203.000000	4.6500	12:53:18 PM	4.7663	4.9415	4.4391	4.4482
FXTN 25-04	PIBD2531J042	9.3750	18Y	10/5/2031	6485	17.75					4.9729	4.4650	4.4716
FXTN 20-18	PIBD2032B183	5.8750	19Y	2/2/2032	6605	18.08					5.0212	4.5049	4.5076
RTB 20-01	PIID2032C014	5.8750	19Y	3/1/2032	6633	18.16	426.800000	4.9500	3:55:18 PM	4.9421	5.0325	4.5142	4.5160
FXTN 20-19	PIBD2032I195	5.7500	19Y	9/27/2032	6843	18.74					5.1170	4.5839	4.5791
FXTN 25-05	PIBD2532K057	8.5000	19Y	11/29/2032	6906	18.91					5.1424	4.6049	4.5980
FXTN 20-20 *	PIBD2033C206	3.6250	20Y	3/21/2033	7018	19.21	165.778000	4.6000	2:41:05 PM	4.6316	5.1875	4.6421	4.6316
FXTN 25-06	PIBD2534K062	9.2500	25Y	11/5/2034	7612	20.84					5.3497	4.8801	4.8737
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	7941	21.74					5.4396	5.0120	5.0078
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	8018	21.95	2,050.000000	5.4000	4:00:49 PM	5.3138	5.4606	5.0428	5.0392
FXTN 25-09	PIBD2536I097	7.6250	25Y	9/29/2036	8306	22.74					5.5393	5.1582	5.1565
FXTN 25-10	PIBD2537H103	5.7500	25Y	8/16/2037	8627	23.62					5.6270	5.2869	5.2874
RTB 25-01 *	PIID2537J015	6.1250	25Y	10/24/2037	8696	23.81	180.241000	5.2250	3:50:07 PM	5.3348	5.6458	5.3145	5.3155