

Interpolated Bonds
December 06, 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	49	0.13					0.4251	0.2504	0.2504
FXTN 10-34	PIBD1014C341	12.3750	4M	3/25/2014	106	0.29					0.4914	0.3220	0.3220
FXTN 10-35	PIBD1014G356	12.7500	7M	7/15/2014	218	0.60					0.6572	0.4932	0.4932
RTB 05-08	PIID0514I080	6.2500	10M	9/24/2014	289	0.79	1.894000	0.7500	3:34:18 PM	1.4229	0.8176	0.6545	0.6545
FXTN 07-46	PIBD0714J466	6.5000	10M	10/4/2014	299	0.82					0.8402	0.6773	0.6773
SPTB 10-03	SPTB1014J037	12.2500	10M	10/14/2014	309	0.85					0.8628	0.7000	0.7000
FXTN 10-36	PIBD1015B367	12.3750	1.5Y	2/24/2015	442	1.21					1.3071	1.0744	1.0744
FXTN 05-68	PIBD0515E685	6.3750	1.5Y	5/13/2015	520	1.42					1.5844	1.3023	1.3023
FXTN 07-47	PIBD0715E477	8.3750	1.5Y	5/22/2015	529	1.45					1.6164	1.3286	1.3286
FXTN 04-20	PIBD0415G203	4.8750	2Y	7/21/2015	589	1.61					1.8297	1.5039	1.5039
RTB 05-09	PIID0515H097	5.8750	2Y	8/19/2015	618	1.69	3.385000	2.1250	3:42:04 PM	2.1965	1.9328	1.5886	1.5886
FXTN 10-37	PIBD1015H370	11.8750	2Y	8/25/2015	624	1.71					1.9541	1.6062	1.6062
FXTN 05-69 *	PIBD0515K697	4.6250	2Y	11/25/2015	716	1.96					2.2812	1.8750	1.8750
FXTN 10-38	PIBD1015L384	10.1250	2.5Y	12/15/2015	736	2.02					2.2882	1.8862	1.8862
FXTN 10-39	PIBD1016A393	9.2500	2.5Y	1/12/2016	764	2.09					2.2980	1.9019	1.9019
FXTN 07-48	PIBD0716A488	7.0000	2.5Y	1/27/2016	779	2.13					2.3033	1.9103	1.9103
RTB 05-10	PIID0516C107	6.0000	2.5Y	3/3/2016	815	2.23	1.865000	2.3750	3:23:39 PM	2.3079	2.3159	1.9305	1.9305
FXTN 10-40	PIBD1016C407	7.5000	2.5Y	3/30/2016	842	2.31					2.3253	1.9456	1.9456
FXTN 03-20	PIBD0316D206	1.6250	2.5Y	4/25/2016	868	2.38	200.000000	2.0000	2:51:39 PM	2.0000	2.3344	1.9602	1.9602
FXTN 10-41	PIBD1016D416	7.0000	2.5Y	4/27/2016	870	2.38					2.3351	1.9613	1.9613
FXTN 10-42	PIBD1016I420	9.1250	3Y	9/4/2016	1000	2.74	2.500000	2.2500	10:52:15 AM	2.2500	2.3806	2.0341	2.0341
RTB 07-01	PIID0716I018	7.0000	3Y	9/24/2016	1020	2.79					2.3876	2.0453	2.0453
FXTN 10-43 *	PIBD1016K436	6.2500	3Y	11/16/2016	1073	2.94					2.4062	2.0750	2.0750
FXTN 07-49	PIBD0717C493	7.0000	3.5Y	3/31/2017	1208	3.31					2.6827	2.1500	2.1500
FXTN 20-01	PIBD2017D011	14.3750	3.5Y	4/24/2017	1232	3.37					2.7319	2.1633	2.1633
FXTN 05-70	PIBD0517G705	4.6250	4Y	7/5/2017	1304	3.57					2.8794	2.2033	2.2033
RTB 07-02	PIID0717H026	6.6250	4Y	8/19/2017	1349	3.69	158.700000	2.2700	10:56:53 AM	2.2733	2.9716	2.2283	2.2283
FXTN 10-44	PIBD1017H447	7.7500	4Y	8/23/2017	1353	3.70					2.9798	2.2305	2.2305
FXTN 07-50	PIBD0717J502	5.3750	4Y	10/28/2017	1419	3.89					3.1150	2.2672	2.2672
FXTN 05-71 *	PIBD0517K719	4.1250	4Y	11/8/2017	1430	3.92					3.1375	2.2733	2.2733
FXTN 10-45	PIBD1018A451	5.8750	4.5Y	1/31/2018	1514	4.15	200.000000	2.6500	2:24:49 PM	2.6500	3.1709	2.4352	2.4241
FXTN 05-72	PIBD0518E723	2.1250	4.5Y	5/23/2018	1626	4.45	10.380000	2.6500	3:31:15 PM	2.6404	3.2155	2.6511	2.6251
FXTN 07-51	PIBD0718H511	5.0000	5Y	8/18/2018	1713	4.69	14.322000	2.8650	10:42:06 AM	2.8650	3.2501	2.8188	2.7813
FXTN 10-47 *	PIBD1018K478	8.8750	5Y	11/20/2018	1807	4.95					3.2875	3.0000	2.9500
FXTN 10-48	PIBD1019B485	7.8750	5.5Y	2/19/2019	1898	5.20					3.3180	3.0410	2.9978
FXTN 07-53	PIBD0719D531	5.0000	5.5Y	4/26/2019	1964	5.38					3.3400	3.0707	3.0325
FXTN 07-54	PIBD0719G547	4.7500	6Y	7/19/2019	2048	5.61					3.3682	3.1086	3.0767
FXTN 07-55	PIBD0719H555	4.7500	6Y	8/30/2019	2090	5.72					3.3822	3.1275	3.0987
FXTN 07-56	PIBD0719K560	3.8750	6Y	11/22/2019	2174	5.95	3,301.000000	3.2000	4:03:37 PM	3.1792	3.4103	3.1653	3.1429
FXTN 10-50	PIBD1020B508	7.7500	6.5Y	2/18/2020	2262	6.19					3.4398	3.2050	3.1891
RTB 10-01	PIID1020H015	7.2500	7Y	8/19/2020	2445	6.69					3.5010	3.2874	3.2853
FXTN 10-51 *	PIBD1020I510	6.1250	7Y	9/16/2020	2473	6.77	50.000000	3.3000	2:49:31 PM	3.3000	3.5104	3.3000	3.3000
FXTN 10-52	PIBD1020L525	5.8750	7.5Y	12/16/2020	2564	7.02	2.300000	3.1250	10:08:27 AM	3.1250	3.5225	3.3080	3.3128
RTB 10-02	PIID1021C027	7.3750	7.5Y	3/3/2021	2641	7.23	1.000000	3.6000	2:57:55 PM	3.6000	3.5327	3.3148	3.3236

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FXTN 10-53	PIBD1021D531	6.5000	7.5Y	4/28/2021	2697	7.38					3.5401	3.3198	3.3314
RTB 10-03	PIID1021J039	5.7500	8Y	10/20/2021	2872	7.86					3.5633	3.3352	3.3560
FXTN 10-55	PIBD1021K551	5.7500	8Y	11/24/2021	2907	7.96					3.5679	3.3383	3.3609
FXTN 10-54	PIBD1022G545	6.3750	8.5Y	1/19/2022	2963	8.11	100.000000	3.4525	10:20:11 AM	3.4537	3.5753	3.3433	3.3688
FXTN 20-02	PIBD2022C021	15.0000	8.5Y	3/14/2022	3017	8.26					3.5825	3.3481	3.3764
FXTN 10-56	PIBD1022H562	4.8750	9Y	8/2/2022	3158	8.65					3.6012	3.3605	3.3962
FXTN 10-57	PIBD1022I570	4.7500	9Y	9/13/2022	3200	8.76					3.6067	3.3642	3.4020
FXTN 20-03	PIBD2022J033	12.7500	9Y	10/17/2022	3234	8.85					3.6112	3.3672	3.4068
FXTN 10-58	PIBD1022L585	4.0000	9Y	12/6/2022	3284	8.99	0.500000	3.6000	9:33:03 AM	3.6000	3.6179	3.3716	3.4138
FXTN 20-04	PIBD2023B048	13.0000	9.5Y	2/20/2023	3360	9.20					3.6279	3.3784	3.4245
FXTN 20-05	PIBD2023E054	11.8750	9.5Y	5/29/2023	3458	9.47					3.6409	3.3870	3.4383
RTB 10-04	PIID1023H046	3.2500	10Y	8/15/2023	3536	9.68	113.138000	3.4200	3:32:28 PM	3.4589	3.6513	3.3939	3.4492
FXTN 20-06 *	PIBD2023J068	11.3750	10Y	10/23/2023	3605	9.87					3.6604	3.4000	3.4589
FXTN 20-07	PIBD2024F075	12.3750	10.5Y	6/3/2024	3829	10.48					3.7352	3.4782	3.5216
FXTN 20-08	PIBD2024H086	12.8750	11Y	8/5/2024	3892	10.66					3.7563	3.5002	3.5392
FXTN 20-09	PIBD2024K091	13.7500	11Y	11/11/2024	3990	10.92					3.7890	3.5344	3.5667
FXTN 20-10	PIBD2025D103	12.1250	12Y	4/14/2025	4144	11.35					3.8404	3.5882	3.6098
FXTN 20-11	PIBD2025J116	12.1250	12Y	10/20/2025	4333	11.86					3.9035	3.6542	3.6627
FXTN 25-01	PIBD2525K015	18.2500	12Y	11/29/2025	4373	11.97					3.9169	3.6681	3.6739
FXTN 20-12	PIBD2026A122	10.2500	13Y	1/19/2026	4424	12.11					3.9339	3.6859	3.6881
RTB 15-01	PIID1526J019	6.2500	13Y	10/20/2026	4698	12.86	130.068000	3.9700	10:44:40 AM	3.9664	4.0254	3.7816	3.7648
FXTN 20-13	PIBD2026L139	8.0000	13Y	12/7/2026	4746	12.99					4.0415	3.7984	3.7783
RTB 15-02	PIID1527C023	5.3750	14Y	3/1/2027	4830	13.22	33.500000	4.1000	3:40:34 PM	3.9995	4.0695	3.8277	3.8018
FXTN 20-14	PIBD2027I140	8.6250	14Y	9/6/2027	5019	13.74					4.1327	3.8937	3.8547
FXTN 20-15	PIBD2028L151	9.5000	15Y	12/4/2028	5474	14.99					4.2846	4.0525	3.9820
FXTN 20-16	PIBD2030E166	8.7500	17Y	5/27/2030	6013	16.46					4.4646	4.2407	4.1329
FXTN 25-02	PIBD2530G029	12.5000	17Y	7/28/2030	6075	16.63					4.4853	4.2624	4.1502
FXTN 25-03	PIBD2531A032	11.2500	18Y	1/26/2031	6257	17.13					4.5461	4.3259	4.2012
FXTN 20-17	PIBD2031G171	8.0000	18Y	7/19/2031	6431	17.61	1,702.100000	4.6750	4:09:13 PM	4.7055	4.6042	4.3867	4.2499
FXTN 25-04	PIBD2531J042	9.3750	18Y	10/5/2031	6509	17.82					4.6303	4.4139	4.2717
FXTN 20-18	PIBD2032B183	5.8750	19Y	2/2/2032	6629	18.15					4.6704	4.4558	4.3053
RTB 20-01	PIID2032C014	5.8750	19Y	3/1/2032	6657	18.23	6.930000	4.8500	3:42:13 PM	4.8500	4.6797	4.4656	4.3131
FXTN 20-19	PIBD2032I195	5.7500	19Y	9/27/2032	6867	18.80					4.7499	4.5389	4.3719
FXTN 25-05	PIBD2532K057	8.5000	19Y	11/29/2032	6930	18.97					4.7709	4.5609	4.3896
FXTN 20-20 *	PIBD2033C206	3.6250	20Y	3/21/2033	7042	19.28	102.750000	4.2750	3:26:07 PM	4.4209	4.8083	4.6000	4.4209
FXTN 25-06	PIBD2534K062	9.2500	25Y	11/5/2034	7636	20.91					4.9698	4.7530	4.6413
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	7965	21.81					5.0593	4.8378	4.7633
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	8042	22.02	232.625000	5.1500	3:22:52 PM	5.0962	5.0802	4.8576	4.7919
FXTN 25-09	PIBD2536I097	7.6250	25Y	9/29/2036	8330	22.81					5.1585	4.9318	4.8987
FXTN 25-10	PIBD2537H103	5.7500	25Y	8/16/2037	8651	23.69	25.500000	5.2500	11:19:45 AM	5.1810	5.2458	5.0145	5.0178
RTB 25-01 *	PIID2537J015	6.1250	25Y	10/24/2037	8720	23.87	428.240000	5.0000	4:04:52 PM	5.0064	5.2646	5.0323	5.0434