

Interpolated Bonds  
February 04, 2014

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 10-34	PIBD1014C341	12.3750	2M	3/25/2014	48	0.13					1.8232	1.5083	1.4660
FXTN 10-35	PIBD1014G356	12.7500	5M	7/15/2014	160	0.44					2.0996	1.3845	1.3523
RTB 05-08	PIID0514I080	6.2500	8M	9/24/2014	231	0.63	0.500000	2.0000	2:28:46 PM	2.0000	2.2294	1.6477	1.3445
FXTN 07-46	PIBD0714J466	6.5000	8M	10/4/2014	241	0.66					2.2375	1.6932	1.3280
SPTB 10-03	SPTB1014J037	12.2500	8M	10/14/2014	251	0.69					2.2456	1.7386	1.3116
FXTN 10-36	PIBD1015B367	12.3750	1.5Y	2/24/2015	384	1.05					2.3910	2.1936	1.3451
FXTN 05-68	PIBD0515E685	6.3750	1.5Y	5/13/2015	462	1.26					2.5151	2.3050	1.6265
FXTN 07-47	PIBD0715E477	8.3750	1.5Y	5/22/2015	471	1.29					2.5294	2.3179	1.6590
FXTN 04-20	PIBD0415G203	4.8750	1.5Y	7/21/2015	531	1.45					2.6248	2.4036	1.8755
RTB 05-09	PIID0515H097	5.8750	2Y	8/19/2015	560	1.53	5.000000	2.4750	2:06:37 PM	2.4750	2.6710	2.4450	1.9801
FXTN 10-37	PIBD1015H370	11.8750	2Y	8/25/2015	566	1.55					2.6805	2.4536	2.0018
FXTN 05-69	PIBD0515K697	4.6250	2Y	11/25/2015	658	1.80					2.8269	2.5850	2.3337
FXTN 10-38	PIBD1015L384	10.1250	2Y	12/15/2015	678	1.86					2.8587	2.6136	2.4059
FXTN 10-39	PIBD1016A393	9.2500	2Y	1/12/2016	706	1.93					2.9032	2.6536	2.5069
FXTN 07-48 *	PIBD0716A488	7.0000	2Y	1/27/2016	721	1.97	52.200000	1.8750	3:46:17 PM	2.5692	2.9271	2.6750	2.5610
RTB 05-10	PIID0516C107	6.0000	2.5Y	3/3/2016	757	2.07	4.800000	1.9000	3:51:42 PM	2.1823	2.9774	2.6995	2.5933
FXTN 10-40	PIBD1016C407	7.5000	2.5Y	3/30/2016	784	2.15					3.0150	2.7179	2.6176
FXTN 03-20	PIBD0316D206	1.6250	2.5Y	4/25/2016	810	2.22	2.500000	2.7500	10:48:23 AM	2.7500	3.0513	2.7355	2.6409
FXTN 10-41	PIBD1016D416	7.0000	2.5Y	4/27/2016	812	2.22					3.0541	2.7369	2.6427
FXTN 10-42	PIBD1016I420	9.1250	3Y	9/4/2016	942	2.58					3.2356	2.8253	2.7594
RTB 07-01	PIID0716I018	7.0000	3Y	9/24/2016	962	2.63	18.000000	2.8500	2:46:47 PM	2.8500	3.2635	2.8389	2.7774
FXTN 10-43 *	PIBD1016K436	6.2500	3Y	11/16/2016	1015	2.78					3.3375	2.8750	2.8250
FXTN 07-49	PIBD0717C493	7.0000	3.5Y	3/31/2017	1150	3.15					3.5244	3.0816	3.0362
FXTN 20-01	PIBD2017D011	14.3750	3.5Y	4/24/2017	1174	3.21	2.640000	3.2500	2:07:19 PM	3.2500	3.5576	3.1184	3.0738
FXTN 05-70	PIBD0517G705	4.6250	3.5Y	7/5/2017	1246	3.41					3.6572	3.2286	3.1864
RTB 07-02	PIID0717H026	6.6250	4Y	8/19/2017	1291	3.53	3.750000	2.9500	3:22:15 PM	2.9999	3.7195	3.2974	3.2568
FXTN 10-44	PIBD1017H447	7.7500	4Y	8/23/2017	1295	3.55					3.7251	3.3036	3.2631
FXTN 07-50	PIBD0717J502	5.3750	4Y	10/28/2017	1361	3.73					3.8164	3.4046	3.3664
FXTN 05-71	PIBD0517K719	4.1250	4Y	11/8/2017	1372	3.76					3.8316	3.4214	3.3836
FXTN 10-45 *	PIBD1018A451	5.8750	4Y	1/31/2018	1456	3.99					3.9479	3.5500	3.5150
FXTN 05-72	PIBD0518E723	2.1250	4.5Y	5/23/2018	1568	4.29	58.500000	3.2000	3:22:06 PM	2.9686	4.0427	3.5787	3.5475
FXTN 07-51	PIBD0718H511	5.0000	5Y	8/18/2018	1655	4.53					4.1163	3.6009	3.5727
FXTN 10-47 *	PIBD1018K478	8.8750	5Y	11/20/2018	1749	4.79					4.1958	3.6250	3.6000
FXTN 10-48	PIBD1019B485	7.8750	5.5Y	2/19/2019	1840	5.04					4.2001	3.6641	3.6421
FXTN 07-53	PIBD0719D531	5.0000	5.5Y	4/26/2019	1906	5.22					4.2031	3.6924	3.6726
FXTN 07-54	PIBD0719G547	4.7500	5.5Y	7/19/2019	1990	5.45					4.2071	3.7285	3.7114
FXTN 07-55	PIBD0719H555	4.7500	6Y	8/30/2019	2032	5.56					4.2090	3.7465	3.7308
FXTN 07-56	PIBD0719K560	3.8750	6Y	11/22/2019	2116	5.79	3,771.378000	3.6600	11:10:54 AM	3.6503	4.2130	3.7826	3.7697
FXTN 10-50	PIBD1020B508	7.7500	6.5Y	2/18/2020	2204	6.03					4.2171	3.8203	3.8104
RTB 10-01	PIID1020H015	7.2500	7Y	8/19/2020	2387	6.54					4.2256	3.8989	3.8950
FXTN 10-51	PIBD1020I510	6.1250	7Y	9/16/2020	2415	6.61					4.2269	3.9109	3.9079
FXTN 10-52 *	PIBD1020L525	5.8750	7Y	12/16/2020	2506	6.86	3.922000	4.2000	2:48:47 PM	4.2000	4.2312	3.9500	3.9500
RTB 10-02	PIID1021C027	7.3750	7.5Y	3/3/2021	2583	7.07					4.2363	3.9537	3.9537
FXTN 10-53	PIBD1021D531	6.5000	7.5Y	4/28/2021	2639	7.23					4.2400	3.9564	3.9564

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RTB 10-03	PIID1021J039	5.7500	8Y	10/20/2021	2814	7.70					4.2516	3.9648	3.9648
FXTN 10-55	PIBD1021K551	5.7500	8Y	11/24/2021	2849	7.80					4.2539	3.9665	3.9665
FXTN 10-54	PIBD1022G545	6.3750	8Y	1/19/2022	2905	7.95	1,121.000000	4.4000	2:42:37 PM	4.3986	4.2576	3.9692	3.9692
FXTN 20-02	PIBD2022C021	15.0000	8.5Y	3/14/2022	2959	8.10					4.2611	3.9718	3.9718
FXTN 10-56	PIBD1022H562	4.8750	8.5Y	8/2/2022	3100	8.49					4.2705	3.9785	3.9785
FXTN 10-57	PIBD1022I570	4.7500	9Y	9/13/2022	3142	8.60					4.2732	3.9805	3.9805
FXTN 20-03	PIBD2022J033	12.7500	9Y	10/17/2022	3176	8.70					4.2755	3.9822	3.9822
FXTN 10-58	PIBD1022L585	4.0000	9Y	12/6/2022	3226	8.83	70.000000	4.2500	3:10:04 PM	4.2500	4.2788	3.9846	3.9846
FXTN 20-04	PIBD2023B048	13.0000	9.5Y	2/20/2023	3302	9.04					4.2838	3.9882	3.9882
FXTN 20-05	PIBD2023E054	11.8750	9.5Y	5/29/2023	3400	9.31					4.2903	3.9929	3.9929
RTB 10-04	PIID1023H046	3.2500	10Y	8/15/2023	3478	9.52	45.707000	4.2000	3:06:54 PM	4.1286	4.2954	3.9967	3.9967
FXTN 20-06 *	PIBD2023J068	11.3750	10Y	10/23/2023	3547	9.71					4.3000	4.0000	4.0000
FXTN 20-07	PIBD2024F075	12.3750	10.5Y	6/3/2024	3771	10.32					4.3730	4.0733	4.0766
FXTN 20-08	PIBD2024H086	12.8750	10.5Y	8/5/2024	3834	10.50					4.3936	4.0939	4.0981
FXTN 20-09	PIBD2024K091	13.7500	11Y	11/11/2024	3932	10.77					4.4255	4.1260	4.1316
FXTN 20-10	PIBD2025D103	12.1250	12Y	4/14/2025	4086	11.19					4.4758	4.1764	4.1843
FXTN 20-11	PIBD2025J116	12.1250	12Y	10/20/2025	4275	11.70					4.5374	4.2383	4.2489
FXTN 25-01	PIBD2525K015	18.2500	12Y	11/29/2025	4315	11.81					4.5504	4.2514	4.2626
FXTN 20-12	PIBD2026A122	10.2500	12Y	1/19/2026	4366	11.95					4.5671	4.2681	4.2800
RTB 15-01	PIID1526J019	6.2500	13Y	10/20/2026	4640	12.70	0.700000	4.8000	10:59:16 AM	4.8000	4.6564	4.3578	4.3737
FXTN 20-13	PIBD2026L139	8.0000	13Y	12/7/2026	4688	12.84					4.6721	4.3735	4.3901
RTB 15-02	PIID1527C023	5.3750	14Y	3/1/2027	4772	13.07	205.000000	4.7500	2:58:41 PM	4.7518	4.6995	4.4010	4.4188
FXTN 20-14	PIBD2027I140	8.6250	14Y	9/6/2027	4961	13.58					4.7611	4.4628	4.4834
FXTN 20-15	PIBD2028L151	9.5000	15Y	12/4/2028	5416	14.83					4.9095	4.6118	4.6390
FXTN 20-16	PIBD2030E166	8.7500	17Y	5/27/2030	5955	16.30					5.0852	4.7882	4.8232
FXTN 25-02	PIBD2530G029	12.5000	17Y	7/28/2030	6017	16.47					5.1055	4.8085	4.8444
FXTN 25-03	PIBD2531A032	11.2500	17Y	1/26/2031	6199	16.97					5.1648	4.8681	4.9066
FXTN 20-17	PIBD2031G171	8.0000	18Y	7/19/2031	6373	17.45	694.155000	4.9145	3:47:54 PM	4.9214	5.2216	4.9250	4.9661
FXTN 25-04	PIBD2531J042	9.3750	18Y	10/5/2031	6451	17.66					5.2470	4.9505	4.9928
FXTN 20-18	PIBD2032B183	5.8750	18Y	2/2/2032	6571	17.99	5.000000	5.9000	3:46:50 PM	5.9000	5.2861	4.9898	5.0338
RTB 20-01	PIID2032C014	5.8750	19Y	3/1/2032	6599	18.07	89.830000	5.1250	2:46:55 PM	5.0838	5.2953	4.9990	5.0434
FXTN 20-19	PIBD2032I195	5.7500	19Y	9/27/2032	6809	18.64					5.3637	5.0677	5.1152
FXTN 25-05	PIBD2532K057	8.5000	19Y	11/29/2032	6872	18.81	10.380000	4.8600	2:16:45 PM	4.8650	5.3843	5.0883	5.1367
FXTN 20-20 *	PIBD2033C206	3.6250	20Y	3/21/2033	6984	19.12	1.650000	4.8500	11:22:26 AM	4.9320	5.4208	5.1250	5.1750
FXTN 25-06	PIBD2534K062	9.2500	25Y	11/5/2034	7578	20.75					5.5735	5.3285	5.2906
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	7907	21.65					5.6580	5.4413	5.3546
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	7984	21.86					5.6778	5.4677	5.3696
FXTN 25-09	PIBD2536I097	7.6250	25Y	9/29/2036	8272	22.65					5.7519	5.5664	5.4256
FXTN 25-10	PIBD2537H103	5.7500	25Y	8/16/2037	8593	23.53	14.376000	5.3800	2:28:29 PM	5.4930	5.8344	5.6764	5.4881
RTB 25-01 *	PIID2537J015	6.1250	25Y	10/24/2037	8662	23.72	48.342000	5.4000	3:41:44 PM	5.5041	5.8521	5.7000	5.5015