

Interpolated Bonds
February 06, 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	46	0.13					1.6757	1.4254	1.4254
FXTN 10-35	PIBD1014G356	12.7500	5M	7/15/2014	158	0.43					1.9138	1.6755	1.1016
RTB 05-08	PIID0514I080	6.2500	8M	9/24/2014	229	0.63	1,692.415000	2.0000	3:38:27 PM	1.5424	2.1260	1.9307	1.3589
FXTN 07-46	PIBD0714J466	6.5000	8M	10/4/2014	239	0.65					2.1365	1.9420	1.4081
SPTB 10-03	SPTB1014J037	12.2500	8M	10/14/2014	249	0.68	1,045.000000	1.4500	3:55:51 PM	1.5364	2.1469	1.9534	1.4572
FXTN 10-36	PIBD1015B367	12.3750	1.5Y	2/24/2015	382	1.05					2.3290	2.1373	1.9685
FXTN 05-68	PIBD0515E685	6.3750	1.5Y	5/13/2015	460	1.26					2.4810	2.2791	2.1205
FXTN 07-47	PIBD0715E477	8.3750	1.5Y	5/22/2015	469	1.28					2.4985	2.2955	2.1380
FXTN 04-20	PIBD0415G203	4.8750	1.5Y	7/21/2015	529	1.45					2.6155	2.4045	2.2549
RTB 05-09	PIID0515H097	5.8750	2Y	8/19/2015	558	1.53	0.946000	2.1250	11:57:16 AM	2.1250	2.6720	2.4573	2.3114
FXTN 10-37	PIBD1015H370	11.8750	2Y	8/25/2015	564	1.54					2.6837	2.4682	2.3231
FXTN 05-69	PIBD0515K697	4.6250	2Y	11/25/2015	656	1.80					2.8630	2.6355	2.5023
FXTN 10-38	PIBD1015L384	10.1250	2Y	12/15/2015	676	1.85					2.9020	2.6718	2.5412
FXTN 10-39	PIBD1016A393	9.2500	2Y	1/12/2016	704	1.93					2.9566	2.7227	2.5958
FXTN 07-48 *	PIBD0716A488	7.0000	2Y	1/27/2016	719	1.97					2.9858	2.7500	2.6250
RTB 05-10	PIID0516C107	6.0000	2.5Y	3/3/2016	755	2.07	18.800000	2.0000	2:33:29 PM	2.0000	3.0440	2.7806	2.6403
FXTN 10-40	PIBD1016C407	7.5000	2.5Y	3/30/2016	782	2.14					3.0876	2.8036	2.6518
FXTN 03-20	PIBD0316D206	1.6250	2.5Y	4/25/2016	808	2.21	42.400000	2.4500	3:41:17 PM	2.4575	3.1296	2.8257	2.6628
FXTN 10-41	PIBD1016D416	7.0000	2.5Y	4/27/2016	810	2.22					3.1328	2.8274	2.6637
FXTN 10-42	PIBD1016I420	9.1250	3Y	9/4/2016	940	2.57	2.300000	3.0000	11:07:00 AM	3.0000	3.3429	2.9379	2.7190
RTB 07-01	PIID0716I018	7.0000	3Y	9/24/2016	960	2.63					3.3752	2.9549	2.7275
FXTN 10-43 *	PIBD1016K436	6.2500	3Y	11/16/2016	1013	2.77					3.4608	3.0000	2.7500
FXTN 07-49	PIBD0717C493	7.0000	3.5Y	3/31/2017	1148	3.14	2.800000	3.1250	11:07:39 AM	3.1250	3.6196	3.1913	2.9872
FXTN 20-01	PIBD2017D011	14.3750	3.5Y	4/24/2017	1172	3.21					3.6479	3.2253	3.0294
FXTN 05-70	PIBD0517G705	4.6250	3.5Y	7/5/2017	1244	3.41					3.7326	3.3274	3.1560
RTB 07-02	PIID0717H026	6.6250	4Y	8/19/2017	1289	3.53	4.367500	3.0000	3:46:20 PM	3.0000	3.7855	3.3912	3.2350
FXTN 10-44	PIBD1017H447	7.7500	4Y	8/23/2017	1293	3.54					3.7902	3.3968	3.2421
FXTN 07-50	PIBD0717J502	5.3750	4Y	10/28/2017	1359	3.72					3.8678	3.4904	3.3580
FXTN 05-71	PIBD0517K719	4.1250	4Y	11/8/2017	1370	3.75					3.8808	3.5060	3.3774
FXTN 10-45 *	PIBD1018A451	5.8750	4Y	1/31/2018	1454	3.98	2.000000	3.6300	9:35:28 AM	3.6300	3.9796	3.6250	3.5250
FXTN 05-72	PIBD0518E723	2.1250	4.5Y	5/23/2018	1566	4.29	4.500000	3.0000	3:10:26 PM	3.0495	4.0760	3.7206	3.4608
FXTN 07-51	PIBD0718H511	5.0000	5Y	8/18/2018	1653	4.53	64.500000	3.4500	4:03:38 PM	3.3570	4.1508	3.7948	3.4109
FXTN 10-47 *	PIBD1018K478	8.8750	5Y	11/20/2018	1747	4.78					4.2317	3.8750	3.3570
FXTN 10-48	PIBD1019B485	7.8750	5.5Y	2/19/2019	1838	5.03					4.2332	3.8840	3.4283
FXTN 07-53	PIBD0719D531	5.0000	5.5Y	4/26/2019	1904	5.21					4.2343	3.8906	3.4800
FXTN 07-54	PIBD0719G547	4.7500	5.5Y	7/19/2019	1988	5.44					4.2357	3.8989	3.5458
FXTN 07-55	PIBD0719H555	4.7500	6Y	8/30/2019	2030	5.56					4.2364	3.9030	3.5787
FXTN 07-56	PIBD0719K560	3.8750	6Y	11/22/2019	2114	5.79	41.860000	3.7200	3:10:47 PM	3.5865	4.2378	3.9114	3.6445
FXTN 10-50	PIBD1020B508	7.7500	6.5Y	2/18/2020	2202	6.03					4.2392	3.9201	3.7134
RTB 10-01	PIID1020H015	7.2500	7Y	8/19/2020	2385	6.53	4.000000	3.6250	3:39:48 PM	3.6250	4.2422	3.9382	3.8568
FXTN 10-51	PIBD1020I510	6.1250	7Y	9/16/2020	2413	6.61					4.2427	3.9410	3.8787
FXTN 10-52 *	PIBD1020L525	5.8750	7Y	12/16/2020	2504	6.86					4.2442	3.9500	3.9500
RTB 10-02	PIID1021C027	7.3750	7.5Y	3/3/2021	2581	7.07	20.000000	4.1850	3:50:25 PM	4.1850	4.2483	3.9861	3.9819
FXTN 10-53	PIBD1021D531	6.5000	7.5Y	4/28/2021	2637	7.22					4.2513	4.0123	4.0050

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RTB 10-03	PIID1021J039	5.7500	8Y	10/20/2021	2812	7.70					4.2607	4.0942	4.0774
FXTN 10-55	PIBD1021K551	5.7500	8Y	11/24/2021	2847	7.79					4.2626	4.1106	4.0919
FXTN 10-54	PIBD1022G545	6.3750	8Y	1/19/2022	2903	7.95	100.000000	4.4000	11:00:37 AM	4.4000	4.2656	4.1368	4.1150
FXTN 20-02	PIBD2022C021	15.0000	8.5Y	3/14/2022	2957	8.10					4.2685	4.1621	4.1374
FXTN 10-56	PIBD1022H562	4.8750	8.5Y	8/2/2022	3098	8.48					4.2760	4.2281	4.1957
FXTN 10-57	PIBD1022I570	4.7500	9Y	9/13/2022	3140	8.60					4.2783	4.2478	4.2131
FXTN 20-03	PIBD2022J033	12.7500	9Y	10/17/2022	3174	8.69					4.2801	4.2637	4.2271
FXTN 10-58	PIBD1022L585	4.0000	9Y	12/6/2022	3224	8.83					4.2828	4.2871	4.2478
FXTN 20-04	PIBD2023B048	13.0000	9.5Y	2/20/2023	3300	9.03					4.2869	4.3227	4.2793
FXTN 20-05	PIBD2023E054	11.8750	9.5Y	5/29/2023	3398	9.30					4.2921	4.3686	4.3198
RTB 10-04	PIID1023H046	3.2500	10Y	8/15/2023	3476	9.52	321.077200	4.3000	4:05:42 PM	4.3806	4.2963	4.4051	4.3521
FXTN 20-06 *	PIBD2023J068	11.3750	10Y	10/23/2023	3545	9.71					4.3000	4.4374	4.3806
FXTN 20-07	PIBD2024F075	12.3750	10.5Y	6/3/2024	3769	10.32					4.3771	4.4871	4.4219
FXTN 20-08	PIBD2024H086	12.8750	10.5Y	8/5/2024	3832	10.49					4.3988	4.5011	4.4335
FXTN 20-09	PIBD2024K091	13.7500	11Y	11/11/2024	3930	10.76					4.4325	4.5228	4.4515
FXTN 20-10	PIBD2025D103	12.1250	12Y	4/14/2025	4084	11.18					4.4856	4.5570	4.4799
FXTN 20-11	PIBD2025J116	12.1250	12Y	10/20/2025	4273	11.70					4.5506	4.5989	4.5147
FXTN 25-01	PIBD2525K015	18.2500	12Y	11/29/2025	4313	11.81					4.5644	4.6078	4.5220
FXTN 20-12	PIBD2026A122	10.2500	12Y	1/19/2026	4364	11.95					4.5820	4.6191	4.5314
RTB 15-01	PIID1526J019	6.2500	13Y	10/20/2026	4638	12.70	0.895000	4.8000	3:37:15 PM	4.8000	4.6763	4.6799	4.5819
FXTN 20-13	PIBD2026L139	8.0000	13Y	12/7/2026	4686	12.83					4.6928	4.6906	4.5907
RTB 15-02	PIID1527C023	5.3750	14Y	3/1/2027	4770	13.06	51.700000	5.0000	4:00:37 PM	4.9875	4.7217	4.7092	4.6062
FXTN 20-14	PIBD2027I140	8.6250	14Y	9/6/2027	4959	13.58					4.7868	4.7511	4.6410
FXTN 20-15	PIBD2028L151	9.5000	15Y	12/4/2028	5414	14.82					4.9435	4.8521	4.7248
FXTN 20-16	PIBD2030E166	8.7500	17Y	5/27/2030	5953	16.30					5.1290	4.9717	4.8241
FXTN 25-02	PIBD2530G029	12.5000	17Y	7/28/2030	6015	16.47					5.1504	4.9854	4.8355
FXTN 25-03	PIBD2531A032	11.2500	17Y	1/26/2031	6197	16.97					5.2130	5.0258	4.8690
FXTN 20-17	PIBD2031G171	8.0000	18Y	7/19/2031	6371	17.44	353.000000	4.9900	4:02:08 PM	4.9907	5.2729	5.0644	4.9011
FXTN 25-04	PIBD2531J042	9.3750	18Y	10/5/2031	6449	17.66					5.2998	5.0817	4.9154
FXTN 20-18	PIBD2032B183	5.8750	18Y	2/2/2032	6569	17.98					5.3411	5.1084	4.9375
RTB 20-01	PIID2032C014	5.8750	19Y	3/1/2032	6597	18.06	166.668758	5.3500	4:00:44 PM	5.2199	5.3508	5.1146	4.9427
FXTN 20-19	PIBD2032I195	5.7500	19Y	9/27/2032	6807	18.64	3.076000	5.5000	2:54:21 PM	5.6778	5.4231	5.1612	4.9814
FXTN 25-05	PIBD2532K057	8.5000	19Y	11/29/2032	6870	18.81					5.4447	5.1751	4.9930
FXTN 20-20 *	PIBD2033C206	3.6250	20Y	3/21/2033	6982	19.12	57.700000	5.0000	4:05:49 PM	5.0136	5.4833	5.2000	5.0136
FXTN 25-06	PIBD2534K062	9.2500	25Y	11/5/2034	7576	20.74					5.6500	5.4124	5.1915
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	7905	21.64					5.7423	5.5300	5.2901
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	7982	21.85	5.000000	6.1250	2:43:29 PM	6.2487	5.7639	5.5576	5.3131
FXTN 25-09	PIBD2536I097	7.6250	25Y	9/29/2036	8270	22.64					5.8448	5.6605	5.3994
FXTN 25-10	PIBD2537H103	5.7500	25Y	8/16/2037	8591	23.52	3.320000	5.4000	2:18:54 PM	5.4000	5.9348	5.7753	5.4955
RTB 25-01 *	PIID2537J015	6.1250	25Y	10/24/2037	8660	23.71	345.600100	5.4975	4:02:28 PM	5.5067	5.9542	5.8000	5.5162