**Interpolated Bonds**
**February 07, 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 | 1M | 3/25/2014 | 43 | 0.12 | 500.000000 | 0.8750 | 10:58:43 AM | 0.8750 | 2.0624 | 1.9040 | 1.9040 |
| FXTN 10-35 | PIBD1014G356 | 12.7500 | 5M | 7/15/2014 | 155 | 0.42 | | | | | 1.8661 | 1.1137 | 1.1137 |
| RTB 05-08 | PIID0514I080 | 6.2500 | 8M | 9/24/2014 | 226 | 0.62 | | | | | 2.1108 | 1.4205 | 1.3807 |
| FXTN 07-46 | PIBD0714J466 | 6.5000 | 8M | 10/4/2014 | 236 | 0.65 | | | | | 2.1209 | 1.4756 | 1.4278 |
| SPTB 10-03 | SPTB1014J037 | 12.2500 | 8M | 10/14/2014 | 246 | 0.67 | 1,313.700000 | 1.4050 | 2:42:22 PM | 1.4393 | 2.1311 | 1.5308 | 1.4748 |
| FXTN 10-36 | PIBD1015B367 | 12.3750 | 1.5Y | 2/24/2015 | 379 | 1.04 | 229.600000 | 1.4500 | 4:09:26 PM | 1.4500 | 2.3122 | 2.0935 | 1.9359 |
| FXTN 05-68 | PIBD0515E685 | 6.3750 | 1.5Y | 5/13/2015 | 457 | 1.25 | | | | | 2.4668 | 2.2455 | 2.0348 |
| FXTN 07-47 | PIBD0715E477 | 8.3750 | 1.5Y | 5/22/2015 | 466 | 1.28 | 610.290000 | 1.8500 | 4:10:29 PM | 2.0441 | 2.4846 | 2.2630 | 2.0463 |
| FXTN 04-20 | PIBD0415G203 | 4.8750 | 1.5Y | 7/21/2015 | 526 | 1.44 | | | | | 2.6035 | 2.3799 | 2.1224 |
| RTB 05-09 | PIID0515H097 | 5.8750 | 2Y | 8/19/2015 | 555 | 1.52 | 18.123800 | 2.2000 | 3:51:40 PM | 2.2000 | 2.6610 | 2.4364 | 2.1592 |
| FXTN 10-37 | PIBD1015H370 | 11.8750 | 2Y | 8/25/2015 | 561 | 1.54 | | | | | 2.6729 | 2.4481 | 2.1668 |
| FXTN 05-69 | PIBD0515K697 | 4.6250 | 2Y | 11/25/2015 | 653 | 1.79 | | | | | 2.8552 | 2.6273 | 2.2835 |
| FXTN 10-38 | PIBD1015L384 | 10.1250 | 2Y | 12/15/2015 | 673 | 1.84 | | | | | 2.8948 | 2.6662 | 2.3089 |
| FXTN 10-39 | PIBD1016A393 | 9.2500 | 2Y | 1/12/2016 | 701 | 1.92 | | | | | 2.9503 | 2.7208 | 2.3444 |
| FXTN 07-48 * | PIBD0716A488 | 7.0000 | 2Y | 1/27/2016 | 716 | 1.96 | 201.000000 | 2.3750 | 2:54:34 PM | 2.3781 | 2.9800 | 2.7500 | 2.3634 |
| RTB 05-10 | PIID0516C107 | 6.0000 | 2.5Y | 3/3/2016 | 752 | 2.06 | 0.100000 | 3.1250 | 10:44:06 AM | 3.1250 | 3.0245 | 2.7653 | 2.4107 |
| FXTN 10-40 | PIBD1016C407 | 7.5000 | 2.5Y | 3/30/2016 | 779 | 2.13 | | | | | 3.0580 | 2.7768 | 2.4462 |
| FXTN 03-20 | PIBD0316D206 | 1.6250 | 2.5Y | 4/25/2016 | 805 | 2.20 | 548.187889 | 2.4500 | 3:51:08 PM | 2.6315 | 3.0901 | 2.7878 | 2.4804 |
| FXTN 10-41 | PIBD1016D416 | 7.0000 | 2.5Y | 4/27/2016 | 807 | 2.21 | | | | | 3.0926 | 2.7887 | 2.4831 |
| FXTN 10-42 | PIBD1016I420 | 9.1250 | 3Y | 9/4/2016 | 937 | 2.57 | 2.700000 | 3.1250 | 10:53:52 AM | 3.1250 | 3.2535 | 2.8440 | 2.6540 |
| RTB 07-01 | PIID0716I018 | 7.0000 | 3Y | 9/24/2016 | 957 | 2.62 | | | | | 3.2782 | 2.8525 | 2.6803 |
| FXTN 10-43 * | PIBD1016K436 | 6.2500 | 3Y | 11/16/2016 | 1010 | 2.77 | | | | | 3.3438 | 2.8750 | 2.7500 |
| FXTN 07-49 | PIBD0717C493 | 7.0000 | 3.5Y | 3/31/2017 | 1145 | 3.13 | 1.500000 | 3.1250 | 10:54:32 AM | 3.1250 | 3.5398 | 3.1046 | 2.8597 |
| FXTN 20-01 | PIBD2017D011 | 14.3750 | 3.5Y | 4/24/2017 | 1169 | 3.20 | | | | | 3.5747 | 3.1454 | 2.8793 |
| FXTN 05-70 | PIBD0517G705 | 4.6250 | 3.5Y | 7/5/2017 | 1241 | 3.40 | | | | | 3.6792 | 3.2679 | 2.9378 |
| RTB 07-02 | PIID0717H026 | 6.6250 | 4Y | 8/19/2017 | 1286 | 3.52 | 673.375000 | 3.6000 | 3:51:49 PM | 3.0458 | 3.7446 | 3.3444 | 2.9744 |
| FXTN 10-44 | PIBD1017H447 | 7.7500 | 4Y | 8/23/2017 | 1290 | 3.53 | 8.300000 | 3.1500 | 10:18:23 AM | 3.1500 | 3.7504 | 3.3512 | 2.9776 |
| FXTN 07-50 | PIBD0717J502 | 5.3750 | 4Y | 10/28/2017 | 1356 | 3.71 | | | | | 3.8462 | 3.4634 | 3.0313 |
| FXTN 05-71 | PIBD0517K719 | 4.1250 | 4Y | 11/8/2017 | 1367 | 3.74 | | | | | 3.8622 | 3.4821 | 3.0402 |
| FXTN 10-45 * | PIBD1018A451 | 5.8750 | 4Y | 1/31/2018 | 1451 | 3.97 | 107.000000 | 3.5000 | 12:10:03 PM | 3.5000 | 3.9842 | 3.6250 | 3.1085 |
| FXTN 05-72 | PIBD0518E723 | 2.1250 | 4.5Y | 5/23/2018 | 1563 | 4.28 | 9.110000 | 2.9250 | 3:04:08 PM | 2.9030 | 4.0739 | 3.5075 | 3.1893 |
| FXTN 07-51 | PIBD0718H511 | 5.0000 | 5Y | 8/18/2018 | 1650 | 4.52 | 150.000000 | 3.3250 | 4:05:52 PM | 3.3200 | 4.1435 | 3.4162 | 3.2521 |
| FXTN 10-47 * | PIBD1018K478 | 8.8750 | 5Y | 11/20/2018 | 1744 | 4.77 | | | | | 4.2188 | 3.3175 | 3.3200 |
| FXTN 10-48 | PIBD1019B485 | 7.8750 | 5.5Y | 2/19/2019 | 1835 | 5.02 | | | | | 4.2271 | 3.3995 | 3.4017 |
| FXTN 07-53 | PIBD0719D531 | 5.0000 | 5.5Y | 4/26/2019 | 1901 | 5.20 | | | | | 4.2330 | 3.4590 | 3.4610 |
| FXTN 07-54 | PIBD0719G547 | 4.7500 | 5.5Y | 7/19/2019 | 1985 | 5.43 | | | | | 4.2407 | 3.5348 | 3.5365 |
| FXTN 07-55 | PIBD0719H555 | 4.7500 | 6Y | 8/30/2019 | 2027 | 5.55 | | | | | 4.2445 | 3.5726 | 3.5742 |
| FXTN 07-56 | PIBD0719K560 | 3.8750 | 6Y | 11/22/2019 | 2111 | 5.78 | | | | | 4.2521 | 3.6484 | 3.6497 |
| FXTN 10-50 | PIBD1020B508 | 7.7500 | 6.5Y | 2/18/2020 | 2199 | 6.02 | | | | | 4.2601 | 3.7277 | 3.7287 |
| RTB 10-01 | PIID1020H015 | 7.2500 | 7Y | 8/19/2020 | 2382 | 6.52 | | | | | 4.2767 | 3.8927 | 3.8931 |
| FXTN 10-51 | PIBD1020I510 | 6.1250 | 7Y | 9/16/2020 | 2410 | 6.60 | | | | | 4.2792 | 3.9180 | 3.9183 |
| FXTN 10-52 * | PIBD1020L525 | 5.8750 | 7Y | 12/16/2020 | 2501 | 6.85 | | | | | 4.2875 | 4.0000 | 4.0000 |
| RTB 10-02 | PIID1021C027 | 7.3750 | 7.5Y | 3/3/2021 | 2578 | 7.06 | | | | | 4.2931 | 4.0037 | 4.0207 |
| FXTN 10-53 | PIBD1021D531 | 6.5000 | 7.5Y | 4/28/2021 | 2634 | 7.21 | | | | | 4.2972 | 4.0064 | 4.0357 |

**Interpolated Bonds**
**February 07, 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 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| RTB 10-03 | PIID1021J039 | 5.7500 | 8Y | 10/20/2021 | 2809 | 7.69 | 0.100000 | 4.4000 | 10:57:19 AM | 4.4000 | 4.3099 | 4.0148 | 4.0828 |
| FXTN 10-55 | PIBD1021K551 | 5.7500 | 8Y | 11/24/2021 | 2844 | 7.79 | 2.000000 | 4.7000 | 3:49:42 PM | 4.7000 | 4.3125 | 4.0165 | 4.0922 |
| FXTN 10-54 | PIBD1022G545 | 6.3750 | 8Y | 1/19/2022 | 2900 | 7.94 | | | | | 4.3166 | 4.0192 | 4.1072 |
| FXTN 20-02 | PIBD2022C021 | 15.0000 | 8.5Y | 3/14/2022 | 2954 | 8.09 | | | | | 4.3205 | 4.0218 | 4.1218 |
| FXTN 10-56 | PIBD1022H562 | 4.8750 | 8.5Y | 8/2/2022 | 3095 | 8.47 | | | | | 4.3308 | 4.0285 | 4.1597 |
| FXTN 10-57 | PIBD1022I570 | 4.7500 | 9Y | 9/13/2022 | 3137 | 8.59 | | | | | 4.3338 | 4.0305 | 4.1709 |
| FXTN 20-03 | PIBD2022J033 | 12.7500 | 9Y | 10/17/2022 | 3171 | 8.68 | | | | | 4.3363 | 4.0322 | 4.1801 |
| FXTN 10-58 | PIBD1022L585 | 4.0000 | 9Y | 12/6/2022 | 3221 | 8.82 | 200.000000 | 4.5000 | 9:43:52 AM | 4.5000 | 4.3399 | 4.0346 | 4.1935 |
| FXTN 20-04 | PIBD2023B048 | 13.0000 | 9.5Y | 2/20/2023 | 3297 | 9.03 | | | | | 4.3455 | 4.0382 | 4.2139 |
| FXTN 20-05 | PIBD2023E054 | 11.8750 | 9.5Y | 5/29/2023 | 3395 | 9.30 | | | | | 4.3526 | 4.0429 | 4.2403 |
| RTB 10-04 | PIID1023H046 | 3.2500 | 10Y | 8/15/2023 | 3473 | 9.51 | 99.354000 | 4.1550 | 3:54:05 PM | 4.2798 | 4.3583 | 4.0467 | 4.2613 |
| FXTN 20-06 * | PIBD2023J068 | 11.3750 | 10Y | 10/23/2023 | 3542 | 9.70 | | | | | 4.3633 | 4.0500 | 4.2798 |
| FXTN 20-07 | PIBD2024F075 | 12.3750 | 10.5Y | 6/3/2024 | 3766 | 10.31 | | | | | 4.4389 | 4.1135 | 4.3271 |
| FXTN 20-08 | PIBD2024H086 | 12.8750 | 10.5Y | 8/5/2024 | 3829 | 10.48 | | | | | 4.4602 | 4.1313 | 4.3404 |
| FXTN 20-09 | PIBD2024K091 | 13.7500 | 11Y | 11/11/2024 | 3927 | 10.75 | | | | | 4.4932 | 4.1591 | 4.3611 |
| FXTN 20-10 | PIBD2025D103 | 12.1250 | 12Y | 4/14/2025 | 4081 | 11.17 | | | | | 4.5452 | 4.2027 | 4.3936 |
| FXTN 20-11 | PIBD2025J116 | 12.1250 | 12Y | 10/20/2025 | 4270 | 11.69 | | | | | 4.6090 | 4.2562 | 4.4336 |
| FXTN 25-01 | PIBD2525K015 | 18.2500 | 12Y | 11/29/2025 | 4310 | 11.80 | | | | | 4.6225 | 4.2676 | 4.4420 |
| FXTN 20-12 | PIBD2026A122 | 10.2500 | 12Y | 1/19/2026 | 4361 | 11.94 | | | | | 4.6397 | 4.2820 | 4.4528 |
| RTB 15-01 | PIID1526J019 | 6.2500 | 13Y | 10/20/2026 | 4635 | 12.69 | 2.673000 | 4.9500 | 3:57:07 PM | 5.0601 | 4.7322 | 4.3596 | 4.5106 |
| FXTN 20-13 | PIBD2026L139 | 8.0000 | 13Y | 12/7/2026 | 4683 | 12.82 | | | | | 4.7484 | 4.3732 | 4.5208 |
| RTB 15-02 | PIID1527C023 | 5.3750 | 14Y | 3/1/2027 | 4767 | 13.05 | 3.420000 | 4.9500 | 3:52:51 PM | 4.9500 | 4.7767 | 4.3970 | 4.5385 |
| FXTN 20-14 | PIBD2027I140 | 8.6250 | 14Y | 9/6/2027 | 4956 | 13.57 | | | | | 4.8405 | 4.4506 | 4.5784 |
| FXTN 20-15 | PIBD2028L151 | 9.5000 | 15Y | 12/4/2028 | 5411 | 14.81 | | | | | 4.9941 | 4.5795 | 4.6745 |
| FXTN 20-16 | PIBD2030E166 | 8.7500 | 17Y | 5/27/2030 | 5950 | 16.29 | | | | | 5.1760 | 4.7322 | 4.7884 |
| FXTN 25-02 | PIBD2530G029 | 12.5000 | 17Y | 7/28/2030 | 6012 | 16.46 | | | | | 5.1969 | 4.7497 | 4.8015 |
| FXTN 25-03 | PIBD2531A032 | 11.2500 | 17Y | 1/26/2031 | 6194 | 16.96 | | | | | 5.2584 | 4.8013 | 4.8399 |
| FXTN 20-17 | PIBD2031G171 | 8.0000 | 18Y | 7/19/2031 | 6368 | 17.43 | 7,756.320538 | 5.0500 | 4:03:40 PM | 5.0079 | 5.3171 | 4.8506 | 4.8767 |
| FXTN 25-04 | PIBD2531J042 | 9.3750 | 18Y | 10/5/2031 | 6446 | 17.65 | | | | | 5.3434 | 4.8727 | 4.8931 |
| FXTN 20-18 | PIBD2032B183 | 5.8750 | 18Y | 2/2/2032 | 6566 | 17.98 | 1.000000 | 5.6250 | 10:46:55 AM | 5.6250 | 5.3839 | 4.9067 | 4.9185 |
| RTB 20-01 | PIID2032C014 | 5.8750 | 19Y | 3/1/2032 | 6594 | 18.05 | 558.300000 | 5.3750 | 3:47:16 PM | 5.1940 | 5.3934 | 4.9146 | 4.9244 |
| FXTN 20-19 | PIBD2032I195 | 5.7500 | 19Y | 9/27/2032 | 6804 | 18.63 | | | | | 5.4642 | 4.9741 | 4.9687 |
| FXTN 25-05 | PIBD2532K057 | 8.5000 | 19Y | 11/29/2032 | 6867 | 18.80 | | | | | 5.4855 | 4.9920 | 4.9820 |
| FXTN 20-20 * | PIBD2033C206 | 3.6250 | 20Y | 3/21/2033 | 6979 | 19.11 | 110.500000 | 4.9500 | 3:51:18 PM | 5.0057 | 5.5233 | 5.0237 | 5.0057 |
| FXTN 25-06 | PIBD2534K062 | 9.2500 | 25Y | 11/5/2034 | 7573 | 20.73 | | | | | 5.6714 | 5.2902 | 5.2786 |
| FXTN 25-07 | PIBD2535I071 | 8.0000 | 25Y | 9/30/2035 | 7902 | 21.63 | | | | | 5.7534 | 5.4377 | 5.4298 |
| FXTN 25-08 | PIBD2535L086 | 8.1250 | 25Y | 12/16/2035 | 7979 | 21.85 | 600.000000 | 5.8000 | 11:36:40 AM | 5.7950 | 5.7726 | 5.4723 | 5.4652 |
| FXTN 25-09 | PIBD2536I097 | 7.6250 | 25Y | 9/29/2036 | 8267 | 22.63 | 100.000000 | 5.8000 | 10:55:20 AM | 5.8000 | 5.8445 | 5.6015 | 5.5975 |
| FXTN 25-10 | PIBD2537H103 | 5.7500 | 25Y | 8/16/2037 | 8588 | 23.51 | | | | | 5.9245 | 5.7454 | 5.7450 |
| RTB 25-01 * | PIID2537J015 | 6.1250 | 25Y | 10/24/2037 | 8657 | 23.70 | 54.562471 | 5.4550 | 3:55:55 PM | 5.5332 | 5.9417 | 5.7764 | 5.7767 |