

Interpolated Bonds  
January 22, 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 05-67	PIBD0514A673	6.2500	<1M	1/27/2014	4	0.01					3.3125	3.2975	3.2975
FXTN 10-34	PIBD1014C341	12.3750	2M	3/25/2014	61	0.17					1.0000	0.8000	0.8000
FXTN 10-35	PIBD1014G356	12.7500	5M	7/15/2014	173	0.47					1.6848	1.4915	1.4915
RTB 05-08	PIID0514I080	6.2500	8M	9/24/2014	244	0.67					1.9140	1.4837	1.4837
FXTN 07-46	PIBD0714J466	6.5000	9M	10/4/2014	254	0.70					1.9287	1.4497	1.4497
SPTB 10-03	SPTB1014J037	12.2500	9M	10/14/2014	264	0.72					1.9435	1.4158	1.4158
FXTN 10-36	PIBD1015B367	12.3750	1.5Y	2/24/2015	397	1.09					2.2188	1.3540	1.3312
FXTN 05-68	PIBD0515E685	6.3750	1.5Y	5/13/2015	475	1.30					2.4625	1.7225	1.6628
FXTN 07-47	PIBD0715E477	8.3750	1.5Y	5/22/2015	484	1.33					2.4907	1.7650	1.7011
FXTN 04-20	PIBD0415G203	4.8750	1.5Y	7/21/2015	544	1.49					2.6781	2.0484	1.9561
RTB 05-09	PIID0515H097	5.8750	2Y	8/19/2015	573	1.57	11.370000	2.1250	11:01:01 AM	2.1250	2.7688	2.1854	2.0794
FXTN 10-37	PIBD1015H370	11.8750	2Y	8/25/2015	579	1.59					2.7875	2.2137	2.1049
FXTN 05-69	PIBD0515K697	4.6250	2Y	11/25/2015	671	1.84					3.0750	2.6483	2.4960
FXTN 10-38	PIBD1015L384	10.1250	2Y	12/15/2015	691	1.89					3.1375	2.7427	2.5810
FXTN 10-39 *	PIBD1016A393	9.2500	2Y	1/12/2016	719	1.97					3.2250	2.8750	2.7000
FXTN 07-48	PIBD0716A488	7.0000	2.5Y	1/27/2016	734	2.01					3.2309	2.8811	2.7036
RTB 05-10	PIID0516C107	6.0000	2.5Y	3/3/2016	770	2.11					3.2449	2.8956	2.7124
FXTN 10-40	PIBD1016C407	7.5000	2.5Y	3/30/2016	797	2.18					3.2555	2.9066	2.7189
FXTN 03-20	PIBD0316D206	1.6250	2.5Y	4/25/2016	823	2.25	178.000000	2.4000	3:57:04 PM	2.4027	3.2657	2.9171	2.7252
FXTN 10-41	PIBD1016D416	7.0000	2.5Y	4/27/2016	825	2.26					3.2664	2.9179	2.7257
FXTN 10-42	PIBD1016I420	9.1250	3Y	9/4/2016	955	2.61	165.400000	2.7500	2:31:51 PM	2.7598	3.3173	2.9705	2.7572
RTB 07-01	PIID0716I018	7.0000	3Y	9/24/2016	975	2.67	100.000000	2.8000	2:32:23 PM	2.8000	3.3251	2.9786	2.7621
FXTN 10-43 *	PIBD1016K436	6.2500	3Y	11/16/2016	1028	2.81					3.3458	3.0000	2.7749
FXTN 07-49	PIBD0717C493	7.0000	3.5Y	3/31/2017	1163	3.18					3.5861	3.2836	3.0869
FXTN 20-01	PIBD2017D011	14.3750	3.5Y	4/24/2017	1187	3.25					3.6288	3.3340	3.1424
FXTN 05-70	PIBD0517G705	4.6250	3.5Y	7/5/2017	1259	3.45					3.7570	3.4853	3.3088
RTB 07-02	PIID0717H026	6.6250	4Y	8/19/2017	1304	3.57					3.8371	3.5798	3.4128
FXTN 10-44	PIBD1017H447	7.7500	4Y	8/23/2017	1308	3.58					3.8442	3.5882	3.4220
FXTN 07-50	PIBD0717J502	5.3750	4Y	10/28/2017	1374	3.76					3.9617	3.7269	3.5746
FXTN 05-71 *	PIBD0517K719	4.1250	4Y	11/8/2017	1385	3.79					3.9813	3.7500	3.6000
FXTN 10-45	PIBD1018A451	5.8750	4.5Y	1/31/2018	1469	4.02	1.800000	3.6300	3:35:34 PM	3.6300	4.0310	3.6943	3.5651
FXTN 05-72	PIBD0518E723	2.1250	4.5Y	5/23/2018	1581	4.33	3.000000	2.8250	3:57:21 PM	2.9246	4.0972	3.6200	3.5185
FXTN 07-51	PIBD0718H511	5.0000	5Y	8/18/2018	1668	4.57	374.690000	3.4250	3:16:21 PM	3.4432	4.1486	3.5623	3.4823
FXTN 10-47 *	PIBD1018K478	8.8750	5Y	11/20/2018	1762	4.82					4.2042	3.5000	3.4432
FXTN 10-48	PIBD1019B485	7.8750	5.5Y	2/19/2019	1853	5.07	38.422000	3.7550	11:40:55 AM	3.7550	4.2095	3.5541	3.5011
FXTN 07-53	PIBD0719D531	5.0000	5.5Y	4/26/2019	1919	5.25					4.2133	3.5933	3.5431
FXTN 07-54	PIBD0719G547	4.7500	5.5Y	7/19/2019	2003	5.48					4.2181	3.6433	3.5966
FXTN 07-55	PIBD0719H555	4.7500	6Y	8/30/2019	2045	5.60	0.235000	3.5000	2:36:35 PM	3.5000	4.2205	3.6682	3.6233
FXTN 07-56	PIBD0719K560	3.8750	6Y	11/22/2019	2129	5.83	100.000000	3.6000	11:19:40 AM	3.6000	4.2254	3.7182	3.6768
FXTN 10-50	PIBD1020B508	7.7500	6.5Y	2/18/2020	2217	6.07					4.2305	3.7705	3.7328
RTB 10-01	PIID1020H015	7.2500	7Y	8/19/2020	2400	6.57					4.2410	3.8793	3.8493
FXTN 10-51	PIBD1020I510	6.1250	7Y	9/16/2020	2428	6.65					4.2426	3.8959	3.8671
FXTN 10-52 *	PIBD1020L525	5.8750	7Y	12/16/2020	2519	6.90					4.2479	3.9500	3.9250
RTB 10-02	PIID1021C027	7.3750	7.5Y	3/3/2021	2596	7.11	667.300000	4.1850	3:21:48 PM	4.1843	4.2519	3.9568	3.9355

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FXTN 10-53	PIBD1021D531	6.5000	7.5Y	4/28/2021	2652	7.26					4.2548	3.9618	3.9432
RTB 10-03	PIID1021J039	5.7500	8Y	10/20/2021	2827	7.74	3.676000	4.4950	2:47:44 PM	4.5520	4.2639	3.9772	3.9671
FXTN 10-55	PIBD1021K551	5.7500	8Y	11/24/2021	2862	7.84	100.000000	4.3400	3:20:19 PM	4.3400	4.2658	3.9803	3.9719
FXTN 10-54	PIBD1022G545	6.3750	8Y	1/19/2022	2918	7.99	1,750.000000	4.3250	12:11:06 PM	4.3198	4.2687	3.9853	3.9795
FXTN 20-02	PIBD2022C021	15.0000	8.5Y	3/14/2022	2972	8.14					4.2715	3.9900	3.9869
FXTN 10-56	PIBD1022H562	4.8750	9Y	8/2/2022	3113	8.52					4.2788	4.0025	4.0061
FXTN 10-57	PIBD1022I570	4.7500	9Y	9/13/2022	3155	8.64					4.2810	4.0062	4.0119
FXTN 20-03	PIBD2022J033	12.7500	9Y	10/17/2022	3189	8.73					4.2828	4.0092	4.0165
FXTN 10-58	PIBD1022L585	4.0000	9Y	12/6/2022	3239	8.87					4.2854	4.0136	4.0234
FXTN 20-04	PIBD2023B048	13.0000	9.5Y	2/20/2023	3315	9.08					4.2893	4.0203	4.0337
FXTN 20-05	PIBD2023E054	11.8750	9.5Y	5/29/2023	3413	9.34					4.2944	4.0290	4.0471
RTB 10-04	PIID1023H046	3.2500	10Y	8/15/2023	3491	9.56	1,696.818000	4.1000	4:09:07 PM	4.0672	4.2985	4.0359	4.0578
FXTN 20-06 *	PIBD2023J068	11.3750	10Y	10/23/2023	3560	9.75					4.3021	4.0420	4.0672
FXTN 20-07	PIBD2024F075	12.3750	10.5Y	6/3/2024	3784	10.36					4.3731	4.1110	4.1345
FXTN 20-08	PIBD2024H086	12.8750	11Y	8/5/2024	3847	10.53					4.3931	4.1303	4.1534
FXTN 20-09	PIBD2024K091	13.7500	11Y	11/11/2024	3945	10.80					4.4242	4.1605	4.1829
FXTN 20-10	PIBD2025D103	12.1250	12Y	4/14/2025	4099	11.22					4.4730	4.2079	4.2292
FXTN 20-11	PIBD2025J116	12.1250	12Y	10/20/2025	4288	11.74					4.5329	4.2661	4.2860
FXTN 25-01	PIBD2525K015	18.2500	12Y	11/29/2025	4328	11.85					4.5456	4.2784	4.2980
FXTN 20-12	PIBD2026A122	10.2500	12Y	1/19/2026	4379	11.99					4.5617	4.2941	4.3133
RTB 15-01	PIID1526J019	6.2500	13Y	10/20/2026	4653	12.74	3.900000	4.7500	2:24:05 PM	4.7166	4.6486	4.3785	4.3956
FXTN 20-13	PIBD2026L139	8.0000	13Y	12/7/2026	4701	12.87					4.6638	4.3932	4.4101
RTB 15-02	PIID1527C023	5.3750	14Y	3/1/2027	4785	13.10	3.500000	4.6750	4:06:48 PM	4.7068	4.6905	4.4191	4.4353
FXTN 20-14	PIBD2027I140	8.6250	14Y	9/6/2027	4974	13.62					4.7504	4.4773	4.4921
FXTN 20-15	PIBD2028L151	9.5000	15Y	12/4/2028	5429	14.86					4.8946	4.6173	4.6288
FXTN 20-16	PIBD2030E166	8.7500	17Y	5/27/2030	5968	16.34					5.0655	4.7832	4.7908
FXTN 25-02	PIBD2530G029	12.5000	17Y	7/28/2030	6030	16.51					5.0851	4.8023	4.8094
FXTN 25-03	PIBD2531A032	11.2500	18Y	1/26/2031	6212	17.01					5.1428	4.8584	4.8641
FXTN 20-17	PIBD2031G171	8.0000	18Y	7/19/2031	6386	17.48	3,250.000000	4.9250	3:55:58 PM	4.9280	5.1980	4.9119	4.9164
FXTN 25-04	PIBD2531J042	9.3750	18Y	10/5/2031	6464	17.70					5.2227	4.9359	4.9398
FXTN 20-18	PIBD2032B183	5.8750	19Y	2/2/2032	6584	18.03					5.2608	4.9729	4.9759
RTB 20-01	PIID2032C014	5.8750	19Y	3/1/2032	6612	18.10	500.000000	5.1000	11:55:06 AM	5.1000	5.2696	4.9815	4.9843
FXTN 20-19	PIBD2032I195	5.7500	19Y	9/27/2032	6822	18.68					5.3362	5.0461	5.0474
FXTN 25-05	PIBD2532K057	8.5000	19Y	11/29/2032	6885	18.85					5.3562	5.0655	5.0663
FXTN 20-20 *	PIBD2033C206	3.6250	20Y	3/21/2033	6997	19.16	46.083000	4.8250	3:38:26 PM	4.9523	5.3917	5.1000	5.1000
FXTN 25-06	PIBD2534K062	9.2500	25Y	11/5/2034	7591	20.78					5.5347	5.3008	5.2828
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	7920	21.68					5.6140	5.4120	5.3841
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	7997	21.89	1,252.000000	5.7500	2:14:24 PM	5.6679	5.6325	5.4380	5.4077
FXTN 25-09	PIBD2536I097	7.6250	25Y	9/29/2036	8285	22.68	250.000000	6.0000	11:00:55 AM	6.0000	5.7019	5.5354	5.4964
FXTN 25-10	PIBD2537H103	5.7500	25Y	8/16/2037	8606	23.56					5.7792	5.6439	5.5952
RTB 25-01 *	PIID2537J015	6.1250	25Y	10/24/2037	8675	23.75	939.171000	5.4050	3:54:55 PM	5.4458	5.7958	5.6672	5.6164