

Interpolated Bonds
January 29, 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	54	0.15					1.5606	1.3877	1.3877
FXTN 10-35	PIBD1014G356	12.7500	5M	7/15/2014	166	0.45					2.0016	1.8066	1.8066
RTB 05-08	PIID0514I080	6.2500	8M	9/24/2014	237	0.65	1,950.000000	1.5000	2:52:49 PM	2.0432	2.1979	2.0000	2.0000
FXTN 07-46	PIBD0714J466	6.5000	8M	10/4/2014	247	0.68	24.860000	1.4000	8:48:20 AM	1.4000	2.1991	2.0000	2.0000
SPTB 10-03	SPTB1014J037	12.2500	9M	10/14/2014	257	0.70					2.2003	2.0000	2.0000
FXTN 10-36	PIBD1015B367	12.3750	1.5Y	2/24/2015	390	1.07					2.3239	2.1091	2.0178
FXTN 05-68	PIBD0515E685	6.3750	1.5Y	5/13/2015	468	1.28					2.5083	2.2864	2.0467
FXTN 07-47	PIBD0715E477	8.3750	1.5Y	5/22/2015	477	1.31	460.000000	2.0000	2:56:09 PM	2.6516	2.5296	2.3068	2.0501
FXTN 04-20	PIBD0415G203	4.8750	1.5Y	7/21/2015	537	1.47	200.000000	1.8750	11:31:15 AM	1.8750	2.6715	2.4432	2.0723
RTB 05-09	PIID0515H097	5.8750	2Y	8/19/2015	566	1.55	53.700000	2.7500	3:53:06 PM	2.1294	2.7401	2.5091	2.0831
FXTN 10-37	PIBD1015H370	11.8750	2Y	8/25/2015	572	1.57					2.7543	2.5227	2.0853
FXTN 05-69	PIBD0515K697	4.6250	2Y	11/25/2015	664	1.82					2.9718	2.7318	2.1194
FXTN 10-38	PIBD1015L384	10.1250	2Y	12/15/2015	684	1.87					3.0191	2.7773	2.1269
FXTN 10-39	PIBD1016A393	9.2500	2Y	1/12/2016	712	1.95					3.0853	2.8409	2.1372
FXTN 07-48 *	PIBD0716A488	7.0000	2Y	1/27/2016	727	1.99	1.500000	2.6250	10:49:47 AM	2.6250	3.1208	2.8750	2.1428
RTB 05-10	PIID0516C107	6.0000	2.5Y	3/3/2016	763	2.09	10.000000	2.7500	10:14:08 AM	2.7500	3.1663	2.8903	2.2028
FXTN 10-40	PIBD1016C407	7.5000	2.5Y	3/30/2016	790	2.16					3.2004	2.9018	2.2478
FXTN 03-20	PIBD0316D206	1.6250	2.5Y	4/25/2016	816	2.23	3,016.000000	2.4100	3:09:31 PM	2.4244	3.2332	2.9128	2.2912
FXTN 10-41	PIBD1016D416	7.0000	2.5Y	4/27/2016	818	2.24					3.2357	2.9137	2.2945
FXTN 10-42	PIBD1016I420	9.1250	3Y	9/4/2016	948	2.60	76.550000	2.5500	3:39:32 PM	2.5388	3.3999	2.9690	2.5112
RTB 07-01	PIID0716I018	7.0000	3Y	9/24/2016	968	2.65	19.622000	3.0000	3:04:47 PM	3.0000	3.4252	2.9775	2.5445
FXTN 10-43 *	PIBD1016K436	6.2500	3Y	11/16/2016	1021	2.80					3.4921	3.0000	2.6329
FXTN 07-49	PIBD0717C493	7.0000	3.5Y	3/31/2017	1156	3.16	1.200000	3.2000	10:37:53 AM	3.2000	3.6101	3.2174	2.9589
FXTN 20-01	PIBD2017D011	14.3750	3.5Y	4/24/2017	1180	3.23					3.6311	3.2561	3.0169
FXTN 05-70	PIBD0517G705	4.6250	3.5Y	7/5/2017	1252	3.43	70.000000	3.0750	10:56:05 AM	3.0750	3.6940	3.3721	3.1907
RTB 07-02	PIID0717H026	6.6250	4Y	8/19/2017	1297	3.55					3.7334	3.4445	3.2994
FXTN 10-44	PIBD1017H447	7.7500	4Y	8/23/2017	1301	3.56	1.485000	3.4000	10:36:45 AM	3.4000	3.7369	3.4510	3.3091
FXTN 07-50	PIBD0717J502	5.3750	4Y	10/28/2017	1367	3.74					3.7946	3.5573	3.4684
FXTN 05-71 *	PIBD0517K719	4.1250	4Y	11/8/2017	1378	3.77					3.8042	3.5750	3.4950
FXTN 10-45	PIBD1018A451	5.8750	4.5Y	1/31/2018	1462	4.00					3.9007	3.5917	3.5073
FXTN 05-72	PIBD0518E723	2.1250	4.5Y	5/23/2018	1574	4.31	50.600000	2.9500	3:24:42 PM	2.9487	4.0295	3.6140	3.5236
FXTN 07-51	PIBD0718H511	5.0000	5Y	8/18/2018	1661	4.55	25.000000	3.3000	11:28:11 AM	3.3000	4.1295	3.6313	3.5363
FXTN 10-47 *	PIBD1018K478	8.8750	5Y	11/20/2018	1755	4.80	8.300000	3.2500	10:39:57 AM	3.2500	4.2375	3.6500	3.5500
FXTN 10-48	PIBD1019B485	7.8750	5.5Y	2/19/2019	1846	5.05	114.200000	3.6000	2:57:24 PM	3.6219	4.2362	3.6861	3.6000
FXTN 07-53	PIBD0719D531	5.0000	5.5Y	4/26/2019	1912	5.23					4.2353	3.7122	3.6363
FXTN 07-54	PIBD0719G547	4.7500	5.5Y	7/19/2019	1996	5.46					4.2342	3.7455	3.6824
FXTN 07-55	PIBD0719H555	4.7500	6Y	8/30/2019	2038	5.58					4.2336	3.7622	3.7055
FXTN 07-56	PIBD0719K560	3.8750	6Y	11/22/2019	2122	5.81	100.000000	3.5650	3:20:30 PM	3.5650	4.2325	3.7954	3.7516
FXTN 10-50	PIBD1020B508	7.7500	6.5Y	2/18/2020	2210	6.05	28.172000	3.6000	11:20:55 AM	3.6000	4.2312	3.8303	3.8000
RTB 10-01	PIID1020H015	7.2500	7Y	8/19/2020	2393	6.55	130.854000	3.9750	3:57:55 PM	3.9749	4.2287	3.9028	3.9005
FXTN 10-51	PIBD1020I510	6.1250	7Y	9/16/2020	2421	6.63	20.150000	4.0000	10:17:34 AM	4.0000	4.2284	3.9139	3.9159
FXTN 10-52 *	PIBD1020L525	5.8750	7Y	12/16/2020	2512	6.88	5.100000	3.6000	10:54:25 AM	3.6000	4.2271	3.9500	3.9659
RTB 10-02	PIID1021C027	7.3750	7.5Y	3/3/2021	2589	7.09	205.000000	4.1500	3:56:10 PM	4.1507	4.2317	3.9537	3.9771
FXTN 10-53	PIBD1021D531	6.5000	7.5Y	4/28/2021	2645	7.24	305.120000	4.2000	3:05:24 PM	4.2000	4.2351	3.9564	3.9852

Interpolated Bonds
January 29, 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	2820	7.72	15.000000	4.3250	2:58:15 PM	4.3250	4.2456	3.9648	4.0106
FXTN 10-55	PIBD1021K551	5.7500	8Y	11/24/2021	2855	7.82	600.200000	4.2500	4:13:35 PM	4.2542	4.2477	3.9665	4.0157
FXTN 10-54	PIBD1022G545	6.3750	8Y	1/19/2022	2911	7.97	41.564000	4.2100	3:26:04 PM	4.2404	4.2511	3.9692	4.0238
FXTN 20-02	PIBD2022C021	15.0000	8.5Y	3/14/2022	2965	8.12					4.2543	3.9718	4.0316
FXTN 10-56	PIBD1022H562	4.8750	9Y	8/2/2022	3106	8.50					4.2628	3.9785	4.0521
FXTN 10-57	PIBD1022I570	4.7500	9Y	9/13/2022	3148	8.62					4.2653	3.9805	4.0582
FXTN 20-03	PIBD2022J033	12.7500	9Y	10/17/2022	3182	8.71					4.2673	3.9822	4.0631
FXTN 10-58	PIBD1022L585	4.0000	9Y	12/6/2022	3232	8.85					4.2703	3.9846	4.0703
FXTN 20-04	PIBD2023B048	13.0000	9.5Y	2/20/2023	3308	9.06					4.2749	3.9882	4.0814
FXTN 20-05	PIBD2023E054	11.8750	9.5Y	5/29/2023	3406	9.33					4.2808	3.9929	4.0956
RTB 10-04	PIID1023H046	3.2500	10Y	8/15/2023	3484	9.54	774.074000	4.1250	3:58:02 PM	4.1169	4.2855	3.9967	4.1069
FXTN 20-06 *	PIBD2023J068	11.3750	10Y	10/23/2023	3553	9.73					4.2896	4.0000	4.1169
FXTN 20-07	PIBD2024F075	12.3750	10.5Y	6/3/2024	3777	10.34					4.3617	4.0554	4.1647
FXTN 20-08	PIBD2024H086	12.8750	11Y	8/5/2024	3840	10.51					4.3820	4.0710	4.1781
FXTN 20-09	PIBD2024K091	13.7500	11Y	11/11/2024	3938	10.78					4.4135	4.0952	4.1990
FXTN 20-10	PIBD2025D103	12.1250	12Y	4/14/2025	4092	11.20					4.4631	4.1333	4.2319
FXTN 20-11	PIBD2025J116	12.1250	12Y	10/20/2025	4281	11.72					4.5239	4.1800	4.2722
FXTN 25-01	PIBD2525K015	18.2500	12Y	11/29/2025	4321	11.83					4.5368	4.1899	4.2807
FXTN 20-12	PIBD2026A122	10.2500	12Y	1/19/2026	4372	11.97					4.5532	4.2025	4.2916
RTB 15-01	PIID1526J019	6.2500	13Y	10/20/2026	4646	12.72	60.000000	4.7000	3:57:27 PM	4.6833	4.6414	4.2703	4.3500
FXTN 20-13	PIBD2026L139	8.0000	13Y	12/7/2026	4694	12.85					4.6568	4.2822	4.3602
RTB 15-02	PIID1527C023	5.3750	14Y	3/1/2027	4778	13.08	198.000000	4.7150	3:32:33 PM	4.7119	4.6839	4.3030	4.3782
FXTN 20-14	PIBD2027I140	8.6250	14Y	9/6/2027	4967	13.60					4.7447	4.3497	4.4185
FXTN 20-15	PIBD2028L151	9.5000	15Y	12/4/2028	5422	14.84					4.8911	4.4622	4.5155
FXTN 20-16	PIBD2030E166	8.7500	17Y	5/27/2030	5961	16.32					5.0646	4.5955	4.6304
FXTN 25-02	PIBD2530G029	12.5000	17Y	7/28/2030	6023	16.49					5.0846	4.6109	4.6437
FXTN 25-03	PIBD2531A032	11.2500	17Y	1/26/2031	6205	16.99					5.1431	4.6559	4.6825
FXTN 20-17	PIBD2031G171	8.0000	18Y	7/19/2031	6379	17.46	5,832.390438	4.8800	3:56:11 PM	4.8660	5.1991	4.6989	4.7196
FXTN 25-04	PIBD2531J042	9.3750	18Y	10/5/2031	6457	17.68					5.2243	4.7182	4.7362
FXTN 20-18	PIBD2032B183	5.8750	19Y	2/2/2032	6577	18.01					5.2629	4.7479	4.7618
RTB 20-01	PIID2032C014	5.8750	19Y	3/1/2032	6605	18.08	3,229.600000	5.0000	3:39:27 PM	5.0083	5.2719	4.7548	4.7678
FXTN 20-19	PIBD2032I195	5.7500	19Y	9/27/2032	6815	18.66					5.3395	4.8067	4.8126
FXTN 25-05	PIBD2532K057	8.5000	19Y	11/29/2032	6878	18.83					5.3598	4.8223	4.8260
FXTN 20-20 *	PIBD2033C206	3.6250	20Y	3/21/2033	6990	19.14	4,016.100000	4.8250	2:44:06 PM	4.8499	5.3958	4.8500	4.8499
FXTN 25-06	PIBD2534K062	9.2500	25Y	11/5/2034	7584	20.76					5.5123	5.1588	5.1337
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	7913	21.66	0.500000	5.4500	3:26:04 PM	5.4500	5.5769	5.3298	5.2909
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	7990	21.88	520.000000	5.7350	3:36:43 PM	5.7542	5.5920	5.3698	5.3277
FXTN 25-09	PIBD2536I097	7.6250	25Y	9/29/2036	8278	22.66	300.000000	5.8000	11:06:58 AM	5.8000	5.6485	5.5195	5.4653
FXTN 25-10	PIBD2537H103	5.7500	25Y	8/16/2037	8599	23.54	101.300000	5.4101	3:28:20 PM	5.4160	5.7115	5.6863	5.6186
RTB 25-01 *	PIID2537J015	6.1250	25Y	10/24/2037	8668	23.73	311.608000	5.3850	3:55:41 PM	5.4146	5.7250	5.7222	5.6516