

Interpolated Bonds
January 30, 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	50	0.14					1.5991	1.4048	1.4048
FXTN 10-35	PIBD1014G356	12.7500	5M	7/15/2014	162	0.44					1.9996	1.8066	1.7876
RTB 05-08	PIID0514I080	6.2500	8M	9/24/2014	233	0.64	672.200000	2.2500	11:50:14 AM	2.2500	2.2240	2.0398	1.9830
FXTN 07-46	PIBD0714J466	6.5000	8M	10/4/2014	243	0.67	99.288000	1.3200	8:50:00 AM	1.3200	2.2313	2.0479	1.9846
SPTB 10-03	SPTB1014J037	12.2500	8M	10/14/2014	253	0.69	467.000000	2.5000	11:50:38 AM	2.5000	2.2385	2.0560	1.9862
FXTN 10-36	PIBD1015B367	12.3750	1.5Y	2/24/2015	386	1.06					2.3949	2.2092	2.0842
FXTN 05-68	PIBD0515E685	6.3750	1.5Y	5/13/2015	464	1.27					2.5492	2.3459	2.2209
FXTN 07-47	PIBD0715E477	8.3750	1.5Y	5/22/2015	473	1.30					2.5670	2.3617	2.2367
FXTN 04-20	PIBD0415G203	4.8750	1.5Y	7/21/2015	533	1.46					2.6856	2.4669	2.3419
RTB 05-09	PIID0515H097	5.8750	2Y	8/19/2015	562	1.54	1.000000	3.0000	3:37:58 PM	2.8749	2.7430	2.5177	2.3927
FXTN 10-37	PIBD1015H370	11.8750	2Y	8/25/2015	568	1.56					2.7549	2.5282	2.4032
FXTN 05-69	PIBD0515K697	4.6250	2Y	11/25/2015	660	1.81					2.9368	2.6895	2.5645
FXTN 10-38	PIBD1015L384	10.1250	2Y	12/15/2015	680	1.86	4.000000	2.1250	2:01:13 PM	2.1250	2.9764	2.7246	2.5996
FXTN 10-39	PIBD1016A393	9.2500	2Y	1/12/2016	708	1.94					3.0317	2.7737	2.6487
FXTN 07-48 *	PIBD0716A488	7.0000	2Y	1/27/2016	723	1.98	1.400000	2.6250	11:16:22 AM	2.6250	3.0614	2.8000	2.6750
RTB 05-10	PIID0516C107	6.0000	2.5Y	3/3/2016	759	2.08	2.080000	3.2500	3:01:42 PM	2.7730	3.1076	2.8122	2.6872
FXTN 10-40	PIBD1016C407	7.5000	2.5Y	3/30/2016	786	2.15					3.1422	2.8214	2.6964
FXTN 03-20	PIBD0316D206	1.6250	2.5Y	4/25/2016	812	2.22	710.700000	2.4500	3:34:47 PM	2.4581	3.1756	2.8303	2.7053
FXTN 10-41	PIBD1016D416	7.0000	2.5Y	4/27/2016	814	2.23					3.1782	2.8310	2.7060
FXTN 10-42	PIBD1016I420	9.1250	3Y	9/4/2016	944	2.58					3.3449	2.8752	2.7502
RTB 07-01	PIID0716I018	7.0000	3Y	9/24/2016	964	2.64					3.3706	2.8820	2.7570
FXTN 10-43 *	PIBD1016K436	6.2500	3Y	11/16/2016	1017	2.78					3.4386	2.9000	2.7750
FXTN 07-49	PIBD0717C493	7.0000	3.5Y	3/31/2017	1152	3.15	3.000000	3.0000	3:36:39 PM	3.0000	3.6059	3.1066	2.9954
FXTN 20-01	PIBD2017D011	14.3750	3.5Y	4/24/2017	1176	3.22					3.6356	3.1434	3.0346
FXTN 05-70	PIBD0517G705	4.6250	3.5Y	7/5/2017	1248	3.42					3.7248	3.2536	3.1521
RTB 07-02	PIID0717H026	6.6250	4Y	8/19/2017	1293	3.54	0.100000	2.5000	12:03:11 PM	2.5000	3.7806	3.3224	3.2256
FXTN 10-44	PIBD1017H447	7.7500	4Y	8/23/2017	1297	3.55					3.7855	3.3286	3.2321
FXTN 07-50	PIBD0717J502	5.3750	4Y	10/28/2017	1363	3.73					3.8673	3.4296	3.3399
FXTN 05-71	PIBD0517K719	4.1250	4Y	11/8/2017	1374	3.76					3.8809	3.4464	3.3579
FXTN 10-45 *	PIBD1018A451	5.8750	4Y	1/31/2018	1458	3.99					3.9850	3.5750	3.4950
FXTN 05-72	PIBD0518E723	2.1250	4.5Y	5/23/2018	1570	4.30	120.000000	3.0000	3:27:59 PM	3.0000	4.0967	3.6228	3.4174
FXTN 07-51	PIBD0718H511	5.0000	5Y	8/18/2018	1657	4.54	190.000000	3.3300	3:51:10 PM	3.2921	4.1835	3.6599	3.3572
FXTN 10-47 *	PIBD1018K478	8.8750	5Y	11/20/2018	1751	4.79					4.2773	3.7000	3.2921
FXTN 10-48	PIBD1019B485	7.8750	5.5Y	2/19/2019	1842	5.04					4.2708	3.7337	3.3750
FXTN 07-53	PIBD0719D531	5.0000	5.5Y	4/26/2019	1908	5.22					4.2661	3.7581	3.4351
FXTN 07-54	PIBD0719G547	4.7500	5.5Y	7/19/2019	1992	5.45					4.2601	3.7891	3.5115
FXTN 07-55	PIBD0719H555	4.7500	6Y	8/30/2019	2034	5.57	54.210800	3.6250	2:58:40 PM	3.6250	4.2571	3.8047	3.5498
FXTN 07-56	PIBD0719K560	3.8750	6Y	11/22/2019	2118	5.80	221.000000	3.6000	4:13:15 PM	3.5906	4.2511	3.8357	3.6263
FXTN 10-50	PIBD1020B508	7.7500	6.5Y	2/18/2020	2206	6.04					4.2448	3.8683	3.7064
RTB 10-01	PIID1020H015	7.2500	7Y	8/19/2020	2389	6.54	229.000000	3.9800	11:32:38 AM	3.9800	4.2317	3.9360	3.8730
FXTN 10-51	PIBD1020I510	6.1250	7Y	9/16/2020	2417	6.62					4.2297	3.9463	3.8985
FXTN 10-52 *	PIBD1020L525	5.8750	7Y	12/16/2020	2508	6.87	1.500000	4.2000	11:18:30 AM	4.2000	4.2232	3.9800	3.9814
RTB 10-02	PIID1021C027	7.3750	7.5Y	3/3/2021	2585	7.08					4.2274	3.9815	3.9919
FXTN 10-53	PIBD1021D531	6.5000	7.5Y	4/28/2021	2641	7.23					4.2304	3.9826	3.9995

Interpolated Bonds
January 30, 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	2816	7.71	4.800000	4.3000	3:45:04 PM	4.3074	4.2399	3.9859	4.0232
FXTN 10-55	PIBD1021K551	5.7500	8Y	11/24/2021	2851	7.81	200.000000	4.2900	4:03:26 PM	4.2900	4.2418	3.9866	4.0280
FXTN 10-54	PIBD1022G545	6.3750	8Y	1/19/2022	2907	7.96	200.000000	4.2250	11:33:32 AM	4.2250	4.2448	3.9877	4.0356
FXTN 20-02	PIBD2022C021	15.0000	8.5Y	3/14/2022	2961	8.11					4.2477	3.9887	4.0429
FXTN 10-56	PIBD1022H562	4.8750	8.5Y	8/2/2022	3102	8.49					4.2553	3.9914	4.0621
FXTN 10-57	PIBD1022I570	4.7500	9Y	9/13/2022	3144	8.61					4.2576	3.9922	4.0678
FXTN 20-03	PIBD2022J033	12.7500	9Y	10/17/2022	3178	8.70					4.2594	3.9929	4.0724
FXTN 10-58	PIBD1022L585	4.0000	9Y	12/6/2022	3228	8.84	10.000000	4.3250	3:23:19 PM	4.3250	4.2621	3.9938	4.0792
FXTN 20-04	PIBD2023B048	13.0000	9.5Y	2/20/2023	3304	9.05					4.2662	3.9953	4.0895
FXTN 20-05	PIBD2023E054	11.8750	9.5Y	5/29/2023	3402	9.31					4.2715	3.9972	4.1028
RTB 10-04	PIID1023H046	3.2500	10Y	8/15/2023	3480	9.53	627.537000	4.1250	3:57:15 PM	4.1228	4.2758	3.9987	4.1134
FXTN 20-06 *	PIBD2023J068	11.3750	10Y	10/23/2023	3549	9.72					4.2795	4.0000	4.1228
FXTN 20-07	PIBD2024F075	12.3750	10.5Y	6/3/2024	3773	10.33					4.3502	4.0733	4.1881
FXTN 20-08	PIBD2024H086	12.8750	11Y	8/5/2024	3836	10.50					4.3700	4.0939	4.2065
FXTN 20-09	PIBD2024K091	13.7500	11Y	11/11/2024	3934	10.77					4.4009	4.1260	4.2351
FXTN 20-10	PIBD2025D103	12.1250	12Y	4/14/2025	4088	11.19					4.4495	4.1764	4.2800
FXTN 20-11	PIBD2025J116	12.1250	12Y	10/20/2025	4277	11.71					4.5091	4.2383	4.3351
FXTN 25-01	PIBD2525K015	18.2500	12Y	11/29/2025	4317	11.82					4.5217	4.2514	4.3467
FXTN 20-12	PIBD2026A122	10.2500	12Y	1/19/2026	4368	11.96					4.5378	4.2681	4.3616
RTB 15-01	PIID1526J019	6.2500	13Y	10/20/2026	4642	12.71	0.500000	4.8250	3:47:41 PM	4.8250	4.6243	4.3578	4.4415
FXTN 20-13	PIBD2026L139	8.0000	13Y	12/7/2026	4690	12.84					4.6394	4.3735	4.4555
RTB 15-02	PIID1527C023	5.3750	14Y	3/1/2027	4774	13.07	660.600000	4.7000	11:55:51 AM	4.7001	4.6659	4.4010	4.4800
FXTN 20-14	PIBD2027I140	8.6250	14Y	9/6/2027	4963	13.59					4.7255	4.4628	4.5351
FXTN 20-15	PIBD2028L151	9.5000	15Y	12/4/2028	5418	14.83					4.8690	4.6118	4.6678
FXTN 20-16	PIBD2030E166	8.7500	17Y	5/27/2030	5957	16.31	0.500000	4.9800	10:44:10 AM	4.9800	5.0390	4.7882	4.8250
FXTN 25-02	PIBD2530G029	12.5000	17Y	7/28/2030	6019	16.48					5.0586	4.8085	4.8430
FXTN 25-03	PIBD2531A032	11.2500	17Y	1/26/2031	6201	16.98					5.1160	4.8681	4.8961
FXTN 20-17	PIBD2031G171	8.0000	18Y	7/19/2031	6375	17.45	603.000000	4.9000	10:08:16 AM	4.8998	5.1709	4.9250	4.9468
FXTN 25-04	PIBD2531J042	9.3750	18Y	10/5/2031	6453	17.67					5.1955	4.9505	4.9696
FXTN 20-18	PIBD2032B183	5.8750	18Y	2/2/2032	6573	18.00					5.2333	4.9898	5.0046
RTB 20-01	PIID2032C014	5.8750	19Y	3/1/2032	6601	18.07	22.528100	5.0350	3:26:00 PM	5.0271	5.2422	4.9990	5.0127
FXTN 20-19	PIBD2032I195	5.7500	19Y	9/27/2032	6811	18.65	6.000000	5.5000	2:53:17 PM	5.5000	5.3084	5.0677	5.0740
FXTN 25-05	PIBD2532K057	8.5000	19Y	11/29/2032	6874	18.82					5.3283	5.0883	5.0923
FXTN 20-20 *	PIBD2033C206	3.6250	20Y	3/21/2033	6986	19.13	2.813000	5.0250	11:59:39 AM	5.0452	5.3636	5.1250	5.1250
FXTN 25-06	PIBD2534K062	9.2500	25Y	11/5/2034	7580	20.75					5.5036	5.2397	5.2393
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	7909	21.65					5.5811	5.3032	5.3027
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	7986	21.86					5.5993	5.3180	5.3175
FXTN 25-09	PIBD2536I097	7.6250	25Y	9/29/2036	8274	22.65	2.700000	5.7000	11:57:47 AM	5.7000	5.6672	5.3736	5.3729
FXTN 25-10	PIBD2537H103	5.7500	25Y	8/16/2037	8595	23.53	17.000000	5.3750	2:17:45 PM	5.3750	5.7428	5.4356	5.4347
RTB 25-01 *	PIID2537J015	6.1250	25Y	10/24/2037	8664	23.72	1,681.587000	5.4050	3:56:55 PM	5.4483	5.7591	5.4489	5.4480