

Interpolated Bonds
March 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	<1M	3/25/2014	18	0.05					2.3954	2.3152	2.3152
FXTN 10-35	PIBD1014G356	12.7500	5M	7/15/2014	130	0.36					1.3208	0.8901	0.8901
RTB 05-08	PIID0514I080	6.2500	7M	9/24/2014	201	0.55					1.6201	1.0731	1.0731
FXTN 07-46	PIBD0714J466	6.5000	7M	10/4/2014	211	0.58	0.500000	1.3500	2:55:16 PM	1.3500	1.6467	1.1079	1.1079
SPTB 10-03	SPTB1014J037	12.2500	8M	10/14/2014	221	0.61					1.6733	1.1427	1.1427
FXTN 10-36	PIBD1015B367	12.3750	1Y	2/24/2015	354	0.97					2.0270	1.6057	1.6057
FXTN 05-68	PIBD0515E685	6.3750	1.5Y	5/13/2015	432	1.18					2.1462	1.7406	1.7291
FXTN 07-47	PIBD0715E477	8.3750	1.5Y	5/22/2015	441	1.21					2.1588	1.7544	1.7414
FXTN 04-20	PIBD0415G203	4.8750	1.5Y	7/21/2015	501	1.37					2.2427	1.8461	1.8233
RTB 05-09	PIID0515H097	5.8750	1.5Y	8/19/2015	530	1.45					2.2832	1.8905	1.8629
FXTN 10-37	PIBD1015H370	11.8750	1.5Y	8/25/2015	536	1.47					2.2916	1.8997	1.8711
FXTN 05-69	PIBD0515K697	4.6250	2Y	11/25/2015	628	1.72					2.4203	2.0403	1.9967
FXTN 10-38	PIBD1015L384	10.1250	2Y	12/15/2015	648	1.77					2.4482	2.0709	2.0240
FXTN 10-39	PIBD1016A393	9.2500	2Y	1/12/2016	676	1.85					2.4874	2.1137	2.0622
FXTN 07-48	PIBD0716A488	7.0000	2Y	1/27/2016	691	1.89	493.100000	2.1250	3:23:42 PM	2.1318	2.5084	2.1367	2.0827
RTB 05-10 *	PIID0516C107	6.0000	2Y	3/3/2016	727	1.99					2.5587	2.1917	2.1318
FXTN 10-40	PIBD1016C407	7.5000	2.5Y	3/30/2016	754	2.06					2.6143	2.2606	2.1886
FXTN 03-20	PIBD0316D206	1.6250	2.5Y	4/25/2016	780	2.14	8,500.000000	2.1500	3:01:41 PM	2.1975	2.6678	2.3269	2.2434
FXTN 10-41	PIBD1016D416	7.0000	2.5Y	4/27/2016	782	2.14					2.6719	2.3320	2.2476
FXTN 10-42	PIBD1016I420	9.1250	2.5Y	9/4/2016	912	2.50					2.9394	2.6637	2.5213
RTB 07-01	PIID0716I018	7.0000	3Y	9/24/2016	932	2.55	2.995000	2.5750	3:55:53 PM	2.5584	2.9805	2.7148	2.5634
FXTN 10-43 *	PIBD1016K436	6.2500	3Y	11/16/2016	985	2.70					3.0896	2.8500	2.6750
FXTN 07-49	PIBD0717C493	7.0000	3.5Y	3/31/2017	1120	3.07	37.000000	2.8500	3:19:46 PM	2.7688	3.1719	2.9342	2.8051
FXTN 20-01	PIBD2017D011	14.3750	3.5Y	4/24/2017	1144	3.13					3.1865	2.9491	2.8282
FXTN 05-70	PIBD0517G705	4.6250	3.5Y	7/5/2017	1216	3.33	30.000000	2.9500	3:18:35 PM	2.9500	3.2303	2.9940	2.8976
RTB 07-02	PIID0717H026	6.6250	3.5Y	8/19/2017	1261	3.45	500.000000	2.9000	11:43:34 AM	2.9000	3.2578	3.0221	2.9410
FXTN 10-44	PIBD1017H447	7.7500	3.5Y	8/23/2017	1265	3.46					3.2602	3.0246	2.9448
FXTN 07-50	PIBD0717J502	5.3750	4Y	10/28/2017	1331	3.64	1.100000	3.5000	10:44:43 AM	3.5000	3.3004	3.0658	3.0084
FXTN 05-71	PIBD0517K719	4.1250	4Y	11/8/2017	1342	3.67					3.3071	3.0726	3.0190
FXTN 10-45 *	PIBD1018A451	5.8750	4Y	1/31/2018	1426	3.90	45.000000	3.0000	3:20:45 PM	3.0000	3.3583	3.1250	3.1000
FXTN 05-72	PIBD0518E723	2.1250	4.5Y	5/23/2018	1538	4.21	8,545.314000	3.1250	4:05:53 PM	3.1507	3.5072	3.2307	3.2117
FXTN 07-51	PIBD0718H511	5.0000	4.5Y	8/18/2018	1625	4.45	350.000000	3.3300	3:16:46 PM	3.3393	3.6229	3.3129	3.2984
FXTN 10-47	PIBD1018K478	8.8750	5Y	11/20/2018	1719	4.71					3.7478	3.4016	3.3921
FXTN 10-48 *	PIBD1019B485	7.8750	5Y	2/19/2019	1810	4.96	1,088.200000	3.5000	2:47:11 PM	3.4828	3.8688	3.4875	3.4828
FXTN 07-53	PIBD0719D531	5.0000	5.5Y	4/26/2019	1876	5.14	210.000000	3.5000	2:56:42 PM	3.5155	3.9012	3.5330	3.5289
FXTN 07-54	PIBD0719G547	4.7500	5.5Y	7/19/2019	1960	5.37	9,280.000000	3.4650	4:08:53 PM	3.4905	3.9425	3.5910	3.5876
FXTN 07-55	PIBD0719H555	4.7500	5.5Y	8/30/2019	2002	5.48					3.9631	3.6199	3.6169
FXTN 07-56	PIBD0719K560	3.8750	6Y	11/22/2019	2086	5.71	642.000000	3.4500	3:24:10 PM	3.4770	4.0044	3.6779	3.6756
FXTN 10-50	PIBD1020B508	7.7500	6Y	2/18/2020	2174	5.95	20.000000	3.7000	11:17:01 AM	3.7000	4.0476	3.7386	3.7370
RTB 10-01	PIID1020H015	7.2500	6.5Y	8/19/2020	2357	6.45					4.1375	3.8648	3.8648
FXTN 10-51	PIBD1020I510	6.1250	7Y	9/16/2020	2385	6.53					4.1513	3.8841	3.8844
FXTN 10-52	PIBD1020L525	5.8750	7Y	12/16/2020	2476	6.78	2.876000	4.3500	11:16:55 AM	4.3500	4.1960	3.9469	3.9479
RTB 10-02 *	PIID1021C027	7.3750	7Y	3/3/2021	2553	6.99	100.500000	4.3500	3:06:52 PM	3.9918	4.2338	4.0000	4.0017
FXTN 10-53	PIBD1021D531	6.5000	7.5Y	4/28/2021	2609	7.14					4.2398	4.0029	4.0045

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RTB 10-03	PIID1021J039	5.7500	8Y	10/20/2021	2784	7.62					4.2587	4.0120	4.0133
FXTN 10-55	PIBD1021K551	5.7500	8Y	11/24/2021	2819	7.72	1,178.000000	4.2800	2:38:36 PM	4.2991	4.2625	4.0138	4.0150
FXTN 10-54	PIBD1022G545	6.3750	8Y	1/19/2022	2875	7.87	3,990.000000	4.2800	12:08:19 PM	4.3277	4.2686	4.0167	4.0178
FXTN 20-02	PIBD2022C021	15.0000	8.5Y	3/14/2022	2929	8.02					4.2744	4.0195	4.0205
FXTN 10-56	PIBD1022H562	4.8750	8.5Y	8/2/2022	3070	8.41					4.2896	4.0268	4.0276
FXTN 10-57	PIBD1022I570	4.7500	9Y	9/13/2022	3112	8.52					4.2942	4.0290	4.0297
FXTN 20-03	PIBD2022J033	12.7500	9Y	10/17/2022	3146	8.61					4.2978	4.0308	4.0314
FXTN 10-58	PIBD1022L585	4.0000	9Y	12/6/2022	3196	8.75	223.063000	4.3100	4:05:25 PM	4.3202	4.3032	4.0334	4.0339
FXTN 20-04	PIBD2023B048	13.0000	9Y	2/20/2023	3272	8.96					4.3114	4.0373	4.0377
FXTN 20-05	PIBD2023E054	11.8750	9.5Y	5/29/2023	3370	9.23					4.3220	4.0424	4.0426
RTB 10-04	PIID1023H046	3.2500	9.5Y	8/15/2023	3448	9.44	47.047545	4.1000	4:02:56 PM	4.1320	4.3304	4.0464	4.0465
FXTN 20-06 *	PIBD2023J068	11.3750	10Y	10/23/2023	3517	9.63					4.3379	4.0500	4.0500
FXTN 20-07	PIBD2024F075	12.3750	10.5Y	6/3/2024	3741	10.24					4.4054	4.1183	4.1183
FXTN 20-08	PIBD2024H086	12.8750	10.5Y	8/5/2024	3804	10.41					4.4244	4.1375	4.1375
FXTN 20-09	PIBD2024K091	13.7500	11Y	11/11/2024	3902	10.68					4.4539	4.1674	4.1674
FXTN 20-10	PIBD2025D103	12.1250	12Y	4/14/2025	4056	11.10					4.5003	4.2144	4.2143
FXTN 20-11	PIBD2025J116	12.1250	12Y	10/20/2025	4245	11.62					4.5572	4.2720	4.2719
FXTN 25-01	PIBD2525K015	18.2500	12Y	11/29/2025	4285	11.73					4.5693	4.2842	4.2841
FXTN 20-12	PIBD2026A122	10.2500	12Y	1/19/2026	4336	11.87					4.5846	4.2998	4.2997
RTB 15-01	PIID1526J019	6.2500	13Y	10/20/2026	4610	12.62	203.110000	4.8400	3:19:08 PM	4.8436	4.6672	4.3834	4.3832
FXTN 20-13	PIBD2026L139	8.0000	13Y	12/7/2026	4658	12.75					4.6816	4.3980	4.3978
RTB 15-02	PIID1527C023	5.3750	13Y	3/1/2027	4742	12.98	202.000000	4.9250	11:45:17 AM	4.8755	4.7069	4.4236	4.4234
FXTN 20-14	PIBD2027I140	8.6250	14Y	9/6/2027	4931	13.50					4.7639	4.4813	4.4810
FXTN 20-15	PIBD2028L151	9.5000	15Y	12/4/2028	5386	14.75					4.9009	4.6201	4.6197
FXTN 20-16	PIBD2030E166	8.7500	17Y	5/27/2030	5925	16.22					5.0633	4.7845	4.7840
FXTN 25-02	PIBD2530G029	12.5000	17Y	7/28/2030	5987	16.39					5.0820	4.8034	4.8029
FXTN 25-03	PIBD2531A032	11.2500	17Y	1/26/2031	6169	16.89					5.1368	4.8589	4.8584
FXTN 20-17	PIBD2031G171	8.0000	18Y	7/19/2031	6343	17.37	10,560.500000	4.9600	3:59:04 PM	4.9643	5.1892	4.9119	4.9114
FXTN 25-04	PIBD2531J042	9.3750	18Y	10/5/2031	6421	17.58					5.2127	4.9357	4.9352
FXTN 20-18	PIBD2032B183	5.8750	18Y	2/2/2032	6541	17.91	1.000000	5.5000	12:01:35 PM	5.5000	5.2489	4.9723	4.9718
RTB 20-01	PIID2032C014	5.8750	18Y	3/1/2032	6569	17.98	120.290000	5.3500	3:55:22 PM	5.0698	5.2573	4.9809	4.9803
FXTN 20-19	PIBD2032I195	5.7500	19Y	9/27/2032	6779	18.56					5.3206	5.0449	5.0444
FXTN 25-05	PIBD2532K057	8.5000	19Y	11/29/2032	6842	18.73					5.3396	5.0641	5.0636
FXTN 20-20 *	PIBD2033C206	3.6250	20Y	3/21/2033	6954	19.04	105.854000	5.0000	2:56:33 PM	5.0977	5.3733	5.0983	5.0977
FXTN 25-06	PIBD2534K062	9.2500	25Y	11/5/2034	7548	20.67					5.5177	5.2794	5.2672
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	7877	21.57					5.5977	5.3798	5.3611
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	7954	21.78	952.100000	5.7500	3:29:53 PM	5.7233	5.6164	5.4032	5.3831
FXTN 25-09	PIBD2536I097	7.6250	25Y	9/29/2036	8242	22.57					5.6864	5.4911	5.4653
FXTN 25-10	PIBD2537H103	5.7500	25Y	8/16/2037	8563	23.44					5.7644	5.5890	5.5569
RTB 25-01 *	PIID2537J015	6.1250	25Y	10/24/2037	8632	23.63	1,267.100000	5.4999	3:59:20 PM	5.4664	5.7812	5.6100	5.5766