

Interpolated Bonds  
March 25, 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 10-35	PIBD1014G356	12.7500	4M	7/15/2014	111	0.30					1.8525	1.6582	1.6582
RTB 05-08	PIID0514I080	6.2500	6M	9/24/2014	182	0.50					2.0369	1.8393	1.8393
FXTN 07-46	PIBD0714J466	6.5000	7M	10/4/2014	192	0.53					2.0629	1.8648	1.8648
SPTB 10-03	SPTB1014J037	12.2500	7M	10/14/2014	202	0.55					2.0884	1.8903	1.8903
FXTN 10-36	PIBD1015B367	12.3750	11M	2/24/2015	335	0.92					2.4236	2.2296	2.2296
FXTN 05-68	PIBD0515E685	6.3750	1.5Y	5/13/2015	413	1.13					2.5481	2.3095	2.3121
FXTN 07-47	PIBD0715E477	8.3750	1.5Y	5/22/2015	422	1.16					2.5616	2.3172	2.3201
FXTN 04-20	PIBD0415G203	4.8750	1.5Y	7/21/2015	482	1.32					2.6510	2.3682	2.3734
RTB 05-09	PIID0515H097	5.8750	1.5Y	8/19/2015	511	1.40					2.6942	2.3928	2.3991
FXTN 10-37	PIBD1015H370	11.8750	1.5Y	8/25/2015	517	1.42					2.7032	2.3979	2.4045
FXTN 05-69	PIBD0515K697	4.6250	2Y	11/25/2015	609	1.67					2.8403	2.4761	2.4861
FXTN 10-38	PIBD1015L384	10.1250	2Y	12/15/2015	629	1.72					2.8701	2.4931	2.5039
FXTN 10-39	PIBD1016A393	9.2500	2Y	1/12/2016	657	1.80					2.9119	2.5169	2.5287
FXTN 07-48	PIBD0716A488	7.0000	2Y	1/27/2016	672	1.84	77.300000	2.5250	10:52:49 AM	2.5603	2.9342	2.5297	2.5420
RTB 05-10 *	PIID0516C107	6.0000	2Y	3/3/2016	708	1.94	6.000000	2.7500	2:53:57 PM	2.7500	2.9879	2.5603	2.5740
FXTN 10-40	PIBD1016C407	7.5000	2.5Y	3/30/2016	735	2.01					3.0164	2.5943	2.6080
FXTN 03-20	PIBD0316D206	1.6250	2.5Y	4/25/2016	761	2.08	196.100000	2.4000	3:39:33 PM	2.3999	3.0438	2.6270	2.6407
FXTN 10-41	PIBD1016D416	7.0000	2.5Y	4/27/2016	763	2.09					3.0459	2.6295	2.6432
FXTN 10-42	PIBD1016I420	9.1250	2.5Y	9/4/2016	893	2.44	175.000000	2.5500	10:30:36 AM	2.5521	3.1830	2.7931	2.8068
RTB 07-01	PIID0716I018	7.0000	3Y	9/24/2016	913	2.50	5.000000	3.5000	11:21:38 AM	3.5000	3.2041	2.8183	2.8320
FXTN 10-43 *	PIBD1016K436	6.2500	3Y	11/16/2016	966	2.64	220.000000	2.8850	10:06:10 AM	2.8850	3.2600	2.8850	2.8987
FXTN 07-49	PIBD0717C493	7.0000	3.5Y	3/31/2017	1101	3.01	4.400000	2.8750	10:21:38 AM	2.8750	3.3387	2.9967	2.9603
FXTN 20-01	PIBD2017D011	14.3750	3.5Y	4/24/2017	1125	3.08					3.3527	3.0166	2.9713
FXTN 05-70	PIBD0517G705	4.6250	3.5Y	7/5/2017	1197	3.28					3.3947	3.0762	3.0041
RTB 07-02	PIID0717H026	6.6250	3.5Y	8/19/2017	1242	3.40					3.4209	3.1134	3.0247
FXTN 10-44	PIBD1017H447	7.7500	3.5Y	8/23/2017	1246	3.41					3.4232	3.1167	3.0265
FXTN 07-50	PIBD0717J502	5.3750	4Y	10/28/2017	1312	3.59					3.4617	3.1714	3.0566
FXTN 05-71	PIBD0517K719	4.1250	4Y	11/8/2017	1323	3.62					3.4681	3.1805	3.0617
FXTN 10-45 *	PIBD1018A451	5.8750	4Y	1/31/2018	1407	3.85					3.5171	3.2500	3.1000
FXTN 05-72	PIBD0518E723	2.1250	4.5Y	5/23/2018	1519	4.16	315.950000	3.3500	3:55:58 PM	3.2892	3.6105	3.2646	3.1583
FXTN 07-51	PIBD0718H511	5.0000	4.5Y	8/18/2018	1606	4.40					3.6831	3.2759	3.2036
FXTN 10-47	PIBD1018K478	8.8750	5Y	11/20/2018	1700	4.65	50.000000	3.3000	9:01:34 AM	3.3000	3.7616	3.2882	3.2526
FXTN 10-48 *	PIBD1019B485	7.8750	5Y	2/19/2019	1791	4.90					3.8375	3.3000	3.3000
FXTN 07-53	PIBD0719D531	5.0000	5.5Y	4/26/2019	1857	5.08					3.8495	3.3391	3.3282
FXTN 07-54	PIBD0719G547	4.7500	5.5Y	7/19/2019	1941	5.31					3.8647	3.3888	3.3641
FXTN 07-55	PIBD0719H555	4.7500	5.5Y	8/30/2019	1983	5.43					3.8723	3.4137	3.3821
FXTN 07-56	PIBD0719K560	3.8750	6Y	11/22/2019	2067	5.66					3.8876	3.4634	3.4180
FXTN 10-50	PIBD1020B508	7.7500	6Y	2/18/2020	2155	5.90					3.9035	3.5155	3.4557
RTB 10-01	PIID1020H015	7.2500	6.5Y	8/19/2020	2338	6.40	19.260000	3.7500	3:31:33 PM	3.8018	3.9368	3.6239	3.5339
FXTN 10-51	PIBD1020I510	6.1250	6.5Y	9/16/2020	2366	6.48					3.9418	3.6405	3.5459
FXTN 10-52	PIBD1020L525	5.8750	7Y	12/16/2020	2457	6.73					3.9583	3.6943	3.5848
RTB 10-02	PIID1021C027	7.3750	7Y	3/3/2021	2534	6.94	0.600000	4.2000	11:49:27 AM	3.9496	3.9723	3.7399	3.6177
FXTN 07-57 *	PIBD0721C574	3.5000	7Y	3/20/2021	2551	6.98					3.9754	3.7500	3.6250
FXTN 10-53	PIBD1021D531	6.5000	7.5Y	4/28/2021	2590	7.09					4.0022	3.7757	3.6466

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RTB 10-03	PIID1021J039	5.7500	8Y	10/20/2021	2765	7.57					4.1222	3.8912	3.7436
FXTN 10-55	PIBD1021K551	5.7500	8Y	11/24/2021	2800	7.67					4.1462	3.9143	3.7630
FXTN 10-54	PIBD1022G545	6.3750	8Y	1/19/2022	2856	7.82	575.000000	4.0250	3:54:22 PM	4.0228	4.1846	3.9513	3.7941
FXTN 20-02	PIBD2022C021	15.0000	8Y	3/14/2022	2910	7.97					4.2217	3.9869	3.8240
FXTN 10-56	PIBD1022H562	4.8750	8.5Y	8/2/2022	3051	8.35					4.3184	4.0800	3.9022
FXTN 10-57	PIBD1022I570	4.7500	8.5Y	9/13/2022	3093	8.47					4.3472	4.1077	3.9255
FXTN 20-03	PIBD2022J033	12.7500	9Y	10/17/2022	3127	8.56					4.3705	4.1301	3.9443
FXTN 10-58	PIBD1022L585	4.0000	9Y	12/6/2022	3177	8.70					4.4048	4.1631	3.9720
FXTN 20-04	PIBD2023B048	13.0000	9Y	2/20/2023	3253	8.91					4.4569	4.2133	4.0142
FXTN 20-05	PIBD2023E054	11.8750	9.5Y	5/29/2023	3351	9.17					4.5242	4.2780	4.0685
RTB 10-04	PIID1023H046	3.2500	9.5Y	8/15/2023	3429	9.39	94.727000	3.9750	3:57:36 PM	4.1073	4.5777	4.3295	4.1117
FXTN 20-06 *	PIBD2023J068	11.3750	10Y	10/23/2023	3498	9.58					4.6250	4.3750	4.1500
FXTN 20-07	PIBD2024F075	12.3750	10.5Y	6/3/2024	3722	10.19					4.6871	4.4385	4.2217
FXTN 20-08	PIBD2024H086	12.8750	10.5Y	8/5/2024	3785	10.36					4.7045	4.4564	4.2419
FXTN 20-09	PIBD2024K091	13.7500	11Y	11/11/2024	3883	10.63					4.7317	4.4842	4.2732
FXTN 20-10	PIBD2025D103	12.1250	12Y	4/14/2025	4037	11.05					4.7744	4.5279	4.3225
FXTN 20-11	PIBD2025J116	12.1250	12Y	10/20/2025	4226	11.57					4.8268	4.5815	4.3830
FXTN 25-01	PIBD2525K015	18.2500	12Y	11/29/2025	4266	11.68					4.8378	4.5929	4.3958
FXTN 20-12	PIBD2026A122	10.2500	12Y	1/19/2026	4317	11.82					4.8520	4.6073	4.4121
RTB 15-01	PIID1526J019	6.2500	13Y	10/20/2026	4591	12.57	3.353000	4.9500	3:33:29 PM	4.9500	4.9279	4.6851	4.4998
FXTN 20-13	PIBD2026L139	8.0000	13Y	12/7/2026	4639	12.70					4.9412	4.6987	4.5152
RTB 15-02	PIID1527C023	5.3750	13Y	3/1/2027	4723	12.93	1.565000	4.7500	10:59:21 AM	4.7500	4.9645	4.7225	4.5421
FXTN 20-14	PIBD2027I140	8.6250	14Y	9/6/2027	4912	13.45					5.0169	4.7761	4.6025
FXTN 20-15	PIBD2028L151	9.5000	15Y	12/4/2028	5367	14.69					5.1430	4.9052	4.7482
FXTN 20-16	PIBD2030E166	8.7500	17Y	5/27/2030	5906	16.17					5.2923	5.0581	4.9207
FXTN 25-02	PIBD2530G029	12.5000	17Y	7/28/2030	5968	16.34					5.3095	5.0757	4.9405
FXTN 25-03	PIBD2531A032	11.2500	17Y	1/26/2031	6150	16.84					5.3600	5.1273	4.9988
FXTN 20-17	PIBD2031G171	8.0000	18Y	7/19/2031	6324	17.31	1,276.000000	4.9925	3:52:17 PM	4.9998	5.4082	5.1767	5.0545
FXTN 25-04	PIBD2531J042	9.3750	18Y	10/5/2031	6402	17.53					5.4298	5.1988	5.0794
FXTN 20-18	PIBD2032B183	5.8750	18Y	2/2/2032	6522	17.86					5.4630	5.2328	5.1178
RTB 20-01	PIID2032C014	5.8750	18Y	3/1/2032	6550	17.93	231.018000	5.2250	3:37:27 PM	5.1583	5.4708	5.2408	5.1268
FXTN 20-19	PIBD2032I195	5.7500	19Y	9/27/2032	6760	18.51					5.5290	5.3004	5.1940
FXTN 25-05	PIBD2532K057	8.5000	19Y	11/29/2032	6823	18.68					5.5465	5.3182	5.2142
FXTN 20-20 *	PIBD2033C206	3.6250	20Y	3/21/2033	6935	18.99	37.200000	5.0000	3:53:38 PM	5.1270	5.5775	5.3500	5.2500
FXTN 25-06	PIBD2534K062	9.2500	25Y	11/5/2034	7529	20.61					5.7026	5.4275	5.3645
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	7858	21.51					5.7719	5.4704	5.4279
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	7935	21.72	26.000000	5.7000	3:31:19 PM	5.6952	5.7882	5.4805	5.4428
FXTN 25-09	PIBD2536I097	7.6250	25Y	9/29/2036	8223	22.51	1,400.000000	5.7500	3:04:40 PM	5.7475	5.8488	5.5180	5.4983
FXTN 25-10	PIBD2537H103	5.7500	25Y	8/16/2037	8544	23.39					5.9165	5.5599	5.5602
RTB 25-01 *	PIID2537J015	6.1250	25Y	10/24/2037	8613	23.58	3,414.200000	5.2500	3:07:50 PM	5.5012	5.9310	5.5689	5.5735