

Interpolated Bonds
April 02, 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	103	0.28					1.6786	1.5004	1.4851
RTB 05-08	PIID0514I080	6.2500	6M	9/24/2014	174	0.48	941.421000	1.7500	4:14:50 PM	1.7179	1.9481	1.7757	1.6765
FXTN 07-46	PIBD0714J466	6.5000	6M	10/4/2014	184	0.50					1.9861	1.8145	1.7035
SPTB 10-03	SPTB1014J037	12.2500	7M	10/14/2014	194	0.53					2.0137	1.8420	1.6959
FXTN 10-36	PIBD1015B367	12.3750	11M	2/24/2015	327	0.90					2.2877	2.1089	1.2886
FXTN 05-68	PIBD0515E685	6.3750	1.5Y	5/13/2015	405	1.11					2.3825	2.1893	1.4759
FXTN 07-47	PIBD0715E477	8.3750	1.5Y	5/22/2015	414	1.13	655.000000	2.0700	12:03:07 PM	2.0700	2.3925	2.1976	1.5031
FXTN 04-20	PIBD0415G203	4.8750	1.5Y	7/21/2015	474	1.30					2.4596	2.2527	1.6846
RTB 05-09	PIID0515H097	5.8750	1.5Y	8/19/2015	503	1.38					2.4920	2.2793	1.7723
FXTN 10-37	PIBD1015H370	11.8750	1.5Y	8/25/2015	509	1.39					2.4988	2.2848	1.7905
FXTN 05-69	PIBD0515K697	4.6250	2Y	11/25/2015	601	1.65	20.000000	2.2250	2:53:16 PM	2.2250	2.6016	2.3693	2.0688
FXTN 10-38	PIBD1015L384	10.1250	2Y	12/15/2015	621	1.70					2.6240	2.3877	2.1293
FXTN 10-39	PIBD1016A393	9.2500	2Y	1/12/2016	649	1.78					2.6553	2.4134	2.2140
FXTN 07-48	PIBD0716A488	7.0000	2Y	1/27/2016	664	1.82	0.500000	2.7500	11:11:22 AM	2.7500	2.6721	2.4271	2.2594
RTB 05-10	PIID0516C107	6.0000	2Y	3/3/2016	700	1.92					2.7123	2.4602	2.3683
FXTN 10-40 *	PIBD1016C407	7.5000	2Y	3/30/2016	727	1.99					2.7425	2.4850	2.4500
FXTN 03-20	PIBD0316D206	1.6250	2.5Y	4/25/2016	753	2.06	2,207.690683	2.4000	3:59:24 PM	2.3633	2.7757	2.5216	2.4891
FXTN 10-41	PIBD1016D416	7.0000	2.5Y	4/27/2016	755	2.07					2.7783	2.5244	2.4921
FXTN 10-42	PIBD1016I420	9.1250	2.5Y	9/4/2016	885	2.42	1,245.050000	2.5000	4:03:21 PM	2.5097	2.9445	2.7073	2.6874
RTB 07-01	PIID0716I018	7.0000	2.5Y	9/24/2016	905	2.48	1.266000	2.3500	2:10:42 PM	2.5808	2.9701	2.7355	2.7175
FXTN 10-43	PIBD1016K436	6.2500	3Y	11/16/2016	958	2.62					3.0378	2.8100	2.7971
FXTN 07-49 *	PIBD0717C493	7.0000	3Y	3/31/2017	1093	2.99	40.000000	2.9250	4:07:13 PM	2.9250	3.2104	3.0000	3.0000
FXTN 20-01	PIBD2017D011	14.3750	3.5Y	4/24/2017	1117	3.06					3.2340	3.0231	3.0231
FXTN 05-70	PIBD0517G705	4.6250	3.5Y	7/5/2017	1189	3.26					3.3049	3.0925	3.0925
RTB 07-02	PIID0717H026	6.6250	3.5Y	8/19/2017	1234	3.38					3.3492	3.1359	3.1359
FXTN 10-44	PIBD1017H447	7.7500	3.5Y	8/23/2017	1238	3.39					3.3532	3.1398	3.1398
FXTN 07-50	PIBD0717J502	5.3750	4Y	10/28/2017	1304	3.57					3.4182	3.2034	3.2034
FXTN 05-71	PIBD0517K719	4.1250	4Y	11/8/2017	1315	3.60					3.4290	3.2140	3.2140
FXTN 10-45 *	PIBD1018A451	5.8750	4Y	1/31/2018	1399	3.83					3.5117	3.2950	3.2950
FXTN 05-72	PIBD0518E723	2.1250	4.5Y	5/23/2018	1511	4.14	488.517000	3.2500	3:43:08 PM	3.2079	3.5763	3.3548	3.3548
FXTN 07-51	PIBD0718H511	5.0000	4.5Y	8/18/2018	1598	4.38	0.933000	3.2500	10:34:43 AM	3.2500	3.6265	3.4012	3.4012
FXTN 10-47	PIBD1018K478	8.8750	5Y	11/20/2018	1692	4.63					3.6808	3.4514	3.4514
FXTN 10-48 *	PIBD1019B485	7.8750	5Y	2/19/2019	1783	4.88					3.7333	3.5000	3.5000
FXTN 07-53	PIBD0719D531	5.0000	5.5Y	4/26/2019	1849	5.06					3.7429	3.5109	3.5109
FXTN 07-54	PIBD0719G547	4.7500	5.5Y	7/19/2019	1933	5.29					3.7551	3.5247	3.5247
FXTN 07-55	PIBD0719H555	4.7500	5.5Y	8/30/2019	1975	5.41	50.000000	3.4000	2:44:52 PM	3.4000	3.7612	3.5316	3.5316
FXTN 07-56	PIBD0719K560	3.8750	6Y	11/22/2019	2059	5.64	370.000000	3.4000	2:51:34 PM	3.3831	3.7734	3.5454	3.5454
FXTN 10-50	PIBD1020B508	7.7500	6Y	2/18/2020	2147	5.88	150.000000	3.6100	3:27:05 PM	3.6100	3.7862	3.5599	3.5599
RTB 10-01	PIID1020H015	7.2500	6.5Y	8/19/2020	2330	6.38					3.8128	3.5900	3.5900
FXTN 10-51	PIBD1020I510	6.1250	6.5Y	9/16/2020	2358	6.46					3.8169	3.5946	3.5946
FXTN 10-52	PIBD1020L525	5.8750	7Y	12/16/2020	2449	6.70	1.990000	3.7500	2:06:51 PM	3.7500	3.8301	3.6095	3.6095
RTB 10-02	PIID1021C027	7.3750	7Y	3/3/2021	2526	6.92	4.000000	3.7500	3:01:32 PM	3.7500	3.8413	3.6222	3.6222
FXTN 07-57 *	PIBD0721C574	3.5000	7Y	3/20/2021	2543	6.96					3.8438	3.6250	3.6250
FXTN 10-53	PIBD1021D531	6.5000	7.5Y	4/28/2021	2582	7.07	5.000000	3.7000	3:19:54 PM	3.7000	3.8670	3.6466	3.6466

Interpolated Bonds
April 02, 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	2757	7.55					3.9710	3.7436	3.7436
FXTN 10-55	PIBD1021K551	5.7500	8Y	11/24/2021	2792	7.64					3.9918	3.7630	3.7630
FXTN 10-54	PIBD1022G545	6.3750	8Y	1/19/2022	2848	7.80	15.000000	3.8400	3:10:25 PM	3.8400	4.0251	3.7941	3.7941
FXTN 20-02	PIBD2022C021	15.0000	8Y	3/14/2022	2902	7.95					4.0572	3.8240	3.8240
FXTN 10-56	PIBD1022H562	4.8750	8.5Y	8/2/2022	3043	8.33					4.1410	3.9022	3.9022
FXTN 10-57	PIBD1022I570	4.7500	8.5Y	9/13/2022	3085	8.45					4.1660	3.9255	3.9255
FXTN 20-03	PIBD2022J033	12.7500	9Y	10/17/2022	3119	8.54					4.1862	3.9443	3.9443
FXTN 10-58	PIBD1022L585	4.0000	9Y	12/6/2022	3169	8.68					4.2159	3.9720	3.9720
FXTN 20-04	PIBD2023B048	13.0000	9Y	2/20/2023	3245	8.88					4.2611	4.0142	4.0142
FXTN 20-05	PIBD2023E054	11.8750	9.5Y	5/29/2023	3343	9.15					4.3193	4.0685	4.0685
RTB 10-04	PIID1023H046	3.2500	9.5Y	8/15/2023	3421	9.37	14.881000	3.9375	2:36:50 PM	4.0602	4.3657	4.1117	4.1117
FXTN 20-06 *	PIBD2023J068	11.3750	10Y	10/23/2023	3490	9.56					4.4067	4.1500	4.1500
FXTN 20-07	PIBD2024F075	12.3750	10.5Y	6/3/2024	3714	10.17					4.4705	4.2152	4.2152
FXTN 20-08	PIBD2024H086	12.8750	10.5Y	8/5/2024	3777	10.34					4.4885	4.2335	4.2335
FXTN 20-09	PIBD2024K091	13.7500	11Y	11/11/2024	3875	10.61					4.5164	4.2620	4.2620
FXTN 20-10	PIBD2025D103	12.1250	12Y	4/14/2025	4029	11.03					4.5602	4.3068	4.3068
FXTN 20-11	PIBD2025J116	12.1250	12Y	10/20/2025	4218	11.55					4.6141	4.3618	4.3618
FXTN 25-01	PIBD2525K015	18.2500	12Y	11/29/2025	4258	11.66					4.6255	4.3735	4.3735
FXTN 20-12	PIBD2026A122	10.2500	12Y	1/19/2026	4309	11.80					4.6400	4.3883	4.3883
RTB 15-01	PIID1526J019	6.2500	13Y	10/20/2026	4583	12.55	0.010000	4.9750	2:10:11 PM	4.9750	4.7181	4.4680	4.4680
FXTN 20-13	PIBD2026L139	8.0000	13Y	12/7/2026	4631	12.68					4.7317	4.4820	4.4820
RTB 15-02	PIID1527C023	5.3750	13Y	3/1/2027	4715	12.91					4.7557	4.5064	4.5064
FXTN 20-14	PIBD2027I140	8.6250	14Y	9/6/2027	4904	13.43					4.8095	4.5614	4.5614
FXTN 20-15	PIBD2028L151	9.5000	15Y	12/4/2028	5359	14.67					4.9391	4.6938	4.6938
FXTN 20-16	PIBD2030E166	8.7500	17Y	5/27/2030	5898	16.15					5.0927	4.8506	4.8506
FXTN 25-02	PIBD2530G029	12.5000	17Y	7/28/2030	5960	16.32					5.1103	4.8686	4.8686
FXTN 25-03	PIBD2531A032	11.2500	17Y	1/26/2031	6142	16.82	30.000000	4.9690	3:19:26 PM	4.9695	5.1622	4.9216	4.9216
FXTN 20-17	PIBD2031G171	8.0000	18Y	7/19/2031	6316	17.29	801.000000	4.8350	3:53:59 PM	4.8347	5.2117	4.9722	4.9722
FXTN 25-04	PIBD2531J042	9.3750	18Y	10/5/2031	6394	17.51					5.2340	4.9949	4.9949
FXTN 20-18	PIBD2032B183	5.8750	18Y	2/2/2032	6514	17.83	10.000000	5.3750	2:14:54 PM	5.3750	5.2681	5.0298	5.0298
RTB 20-01	PIID2032C014	5.8750	18Y	3/1/2032	6542	17.91	15.100000	5.1000	2:15:27 PM	5.0690	5.2761	5.0380	5.0380
FXTN 20-19	PIBD2032I195	5.7500	19Y	9/27/2032	6752	18.49					5.3359	5.0991	5.0991
FXTN 25-05	PIBD2532K057	8.5000	19Y	11/29/2032	6815	18.66					5.3539	5.1174	5.1174
FXTN 20-20 *	PIBD2033C206	3.6250	20Y	3/21/2033	6927	18.97	18.060000	5.0000	3:42:34 PM	5.0143	5.3858	5.1500	5.1500
FXTN 25-06	PIBD2534K062	9.2500	25Y	11/5/2034	7521	20.59					5.4837	5.2473	5.2484
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	7850	21.49	20.000000	5.3690	3:21:13 PM	5.3695	5.5380	5.3013	5.3030
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	7927	21.70	0.375000	5.3500	11:39:01 AM	5.3500	5.5507	5.3139	5.3157
FXTN 25-09	PIBD2536I097	7.6250	25Y	9/29/2036	8215	22.49					5.5982	5.3611	5.3635
FXTN 25-10	PIBD2537H103	5.7500	25Y	8/16/2037	8536	23.37					5.6511	5.4137	5.4167
RTB 25-01 *	PIID2537J015	6.1250	25Y	10/24/2037	8605	23.56	194.943000	5.4000	3:59:00 PM	5.4343	5.6625	5.4250	5.4281