

Interpolated Bonds  
April 15, 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	3M	7/15/2014	90	0.25					1.5820	1.3929	1.3912
RTB 05-08	PIID0514I080	6.2500	5M	9/24/2014	161	0.44					2.0843	1.9000	1.8788
FXTN 07-46	PIBD0714J466	6.5000	5M	10/4/2014	171	0.47					2.1550	1.9714	1.9475
SPTB 10-03	SPTB1014J037	12.2500	6M	10/14/2014	181	0.50					2.1908	2.0017	1.9776
FXTN 10-36	PIBD1015B367	12.3750	11M	2/24/2015	314	0.86					2.3567	2.0401	2.0341
FXTN 05-68	PIBD0515E685	6.3750	1.5Y	5/13/2015	392	1.07					2.4437	2.1013	2.1012
FXTN 07-47	PIBD0715E477	8.3750	1.5Y	5/22/2015	401	1.10					2.4523	2.1138	2.1137
FXTN 04-20	PIBD0415G203	4.8750	1.5Y	7/21/2015	461	1.26					2.5093	2.1974	2.1974
RTB 05-09	PIID0515H097	5.8750	1.5Y	8/19/2015	490	1.34	0.500000	2.0000	2:51:56 PM	2.0000	2.5369	2.2378	2.2378
FXTN 10-37	PIBD1015H370	11.8750	1.5Y	8/25/2015	496	1.36					2.5426	2.2462	2.2461
FXTN 05-69	PIBD0515K697	4.6250	2Y	11/25/2015	588	1.61					2.6301	2.3744	2.3744
FXTN 10-38	PIBD1015L384	10.1250	2Y	12/15/2015	608	1.66					2.6492	2.4023	2.4023
FXTN 10-39	PIBD1016A393	9.2500	2Y	1/12/2016	636	1.74					2.6758	2.4413	2.4413
FXTN 07-48	PIBD0716A488	7.0000	2Y	1/27/2016	651	1.78	1.000000	2.5000	10:46:12 AM	2.5000	2.6901	2.4622	2.4622
RTB 05-10	PIID0516C107	6.0000	2Y	3/3/2016	687	1.88					2.7243	2.5124	2.5124
FXTN 10-40 *	PIBD1016C407	7.5000	2Y	3/30/2016	714	1.95					2.7500	2.5500	2.5500
FXTN 03-20	PIBD0316D206	1.6250	2.5Y	4/25/2016	740	2.03	2,341.367000	2.5150	3:41:16 PM	2.5314	2.7901	2.5891	2.5757
FXTN 10-41	PIBD1016D416	7.0000	2.5Y	4/27/2016	742	2.03					2.7932	2.5921	2.5776
FXTN 10-42	PIBD1016I420	9.1250	2.5Y	9/4/2016	872	2.39	145.000000	2.5400	4:07:14 PM	2.5638	2.9937	2.7874	2.7059
RTB 07-01	PIID0716I018	7.0000	2.5Y	9/24/2016	892	2.44	0.200000	2.6000	10:06:47 AM	2.6000	3.0246	2.8175	2.7257
FXTN 10-43	PIBD1016K436	6.2500	3Y	11/16/2016	945	2.59					3.1063	2.8971	2.7780
FXTN 07-49 *	PIBD0717C493	7.0000	3Y	3/31/2017	1080	2.96	53.400000	2.8950	3:49:32 PM	2.9112	3.3146	3.1000	2.9112
FXTN 20-01	PIBD2017D011	14.3750	3.5Y	4/24/2017	1104	3.02					3.3334	3.1176	2.9437
FXTN 05-70	PIBD0517G705	4.6250	3.5Y	7/5/2017	1176	3.22					3.3898	3.1706	3.0410
RTB 07-02	PIID0717H026	6.6250	3.5Y	8/19/2017	1221	3.34					3.4250	3.2037	3.1019
FXTN 10-44	PIBD1017H447	7.7500	3.5Y	8/23/2017	1225	3.35					3.4281	3.2066	3.1073
FXTN 07-50	PIBD0717J502	5.3750	4Y	10/28/2017	1291	3.53	4.600000	3.5000	10:47:19 AM	3.5000	3.4798	3.2551	3.1965
FXTN 05-71	PIBD0517K719	4.1250	4Y	11/8/2017	1302	3.56					3.4884	3.2632	3.2114
FXTN 10-45 *	PIBD1018A451	5.8750	4Y	1/31/2018	1386	3.79	1.000000	3.5500	10:48:15 AM	3.5500	3.5542	3.3250	3.3250
FXTN 05-72	PIBD0518E723	2.1250	4.5Y	5/23/2018	1498	4.10	12.938000	3.2500	3:33:17 PM	3.2455	3.6186	3.3906	3.3781
FXTN 07-51	PIBD0718H511	5.0000	4.5Y	8/18/2018	1585	4.34	384.500000	3.4300	12:09:27 PM	3.4380	3.6686	3.4416	3.4193
FXTN 10-47	PIBD1018K478	8.8750	5Y	11/20/2018	1679	4.60					3.7227	3.4967	3.4639
FXTN 10-48 *	PIBD1019B485	7.8750	5Y	2/19/2019	1770	4.85	171.500000	3.4900	3:49:26 PM	3.5070	3.7750	3.5500	3.5070
FXTN 07-53	PIBD0719D531	5.0000	5.5Y	4/26/2019	1836	5.03					3.7855	3.5586	3.5193
FXTN 07-54	PIBD0719G547	4.7500	5.5Y	7/19/2019	1920	5.26					3.7988	3.5695	3.5350
FXTN 07-55	PIBD0719H555	4.7500	5.5Y	8/30/2019	1962	5.37					3.8055	3.5750	3.5428
FXTN 07-56	PIBD0719K560	3.8750	6Y	11/22/2019	2046	5.60	10.000000	3.3750	2:24:06 PM	3.3750	3.8189	3.5859	3.5585
FXTN 10-50	PIBD1020B508	7.7500	6Y	2/18/2020	2134	5.84					3.8329	3.5974	3.5750
RTB 10-01	PIID1020H015	7.2500	6.5Y	8/19/2020	2317	6.34					3.8619	3.6212	3.6091
FXTN 10-51	PIBD1020I510	6.1250	6.5Y	9/16/2020	2345	6.42					3.8664	3.6248	3.6144
FXTN 10-52	PIBD1020L525	5.8750	7Y	12/16/2020	2436	6.67					3.8809	3.6367	3.6313
RTB 10-02	PIID1021C027	7.3750	7Y	3/3/2021	2513	6.88	0.360000	3.5000	10:53:12 AM	3.5000	3.8931	3.6467	3.6457
FXTN 07-57 *	PIBD0721C574	3.5000	7Y	3/20/2021	2530	6.93	50.000000	3.6500	10:17:57 AM	3.6500	3.8958	3.6489	3.6489
FXTN 10-53	PIBD1021D531	6.5000	7.5Y	4/28/2021	2569	7.03					3.9172	3.6695	3.6695

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RTB 10-03	PIID1021J039	5.7500	8Y	10/20/2021	2744	7.51					4.0130	3.7621	3.7621
FXTN 10-55	PIBD1021K551	5.7500	8Y	11/24/2021	2779	7.61	150.000000	3.8750	2:31:16 PM	3.8566	4.0322	3.7807	3.7807
FXTN 10-54	PIBD1022G545	6.3750	8Y	1/19/2022	2835	7.76	269.099853	3.8650	3:44:30 PM	3.9124	4.0629	3.8103	3.8103
FXTN 20-02	PIBD2022C021	15.0000	8Y	3/14/2022	2889	7.91					4.0925	3.8389	3.8389
FXTN 10-56	PIBD1022H562	4.8750	8.5Y	8/2/2022	3030	8.30					4.1697	3.9135	3.9135
FXTN 10-57	PIBD1022I570	4.7500	8.5Y	9/13/2022	3072	8.41					4.1927	3.9357	3.9357
FXTN 20-03	PIBD2022J033	12.7500	9Y	10/17/2022	3106	8.50					4.2114	3.9537	3.9537
FXTN 10-58	PIBD1022L585	4.0000	9Y	12/6/2022	3156	8.64	45.800000	4.0250	3:32:33 PM	4.0305	4.2387	3.9801	3.9801
FXTN 20-04	PIBD2023B048	13.0000	9Y	2/20/2023	3232	8.85					4.2804	4.0204	4.0204
FXTN 20-05	PIBD2023E054	11.8750	9.5Y	5/29/2023	3330	9.12					4.3341	4.0722	4.0722
RTB 10-04	PIID1023H046	3.2500	9.5Y	8/15/2023	3408	9.33	61.245000	4.0200	3:59:51 PM	4.0122	4.3768	4.1135	4.1135
FXTN 20-06 *	PIBD2023J068	11.3750	10Y	10/23/2023	3477	9.52					4.4146	4.1500	4.1500
FXTN 20-07	PIBD2024F075	12.3750	10.5Y	6/3/2024	3701	10.13					4.4768	4.2152	4.2152
FXTN 20-08	PIBD2024H086	12.8750	10.5Y	8/5/2024	3764	10.31					4.4943	4.2335	4.2335
FXTN 20-09	PIBD2024K091	13.7500	11Y	11/11/2024	3862	10.57					4.5215	4.2620	4.2620
FXTN 20-10	PIBD2025D103	12.1250	11Y	4/14/2025	4016	11.00					4.5642	4.3068	4.3068
FXTN 20-11	PIBD2025J116	12.1250	12Y	10/20/2025	4205	11.51					4.6167	4.3618	4.3618
FXTN 25-01	PIBD2525K015	18.2500	12Y	11/29/2025	4245	11.62					4.6278	4.3735	4.3735
FXTN 20-12	PIBD2026A122	10.2500	12Y	1/19/2026	4296	11.76					4.6420	4.3883	4.3883
RTB 15-01	PIID1526J019	6.2500	13Y	10/20/2026	4570	12.51					4.7180	4.4680	4.4680
FXTN 20-13	PIBD2026L139	8.0000	13Y	12/7/2026	4618	12.64					4.7314	4.4820	4.4820
RTB 15-02	PIID1527C023	5.3750	13Y	3/1/2027	4702	12.87					4.7547	4.5064	4.5064
FXTN 20-14	PIBD2027I140	8.6250	14Y	9/6/2027	4891	13.39					4.8072	4.5614	4.5614
FXTN 20-15	PIBD2028L151	9.5000	15Y	12/4/2028	5346	14.64					4.9335	4.6938	4.6938
FXTN 20-16	PIBD2030E166	8.7500	17Y	5/27/2030	5885	16.11	40.000000	4.8050	3:46:06 PM	4.8050	5.0831	4.8506	4.8506
FXTN 25-02	PIBD2530G029	12.5000	17Y	7/28/2030	5947	16.28					5.1003	4.8686	4.8686
FXTN 25-03	PIBD2531A032	11.2500	17Y	1/26/2031	6129	16.78					5.1509	4.9216	4.9216
FXTN 20-17	PIBD2031G171	8.0000	18Y	7/19/2031	6303	17.26	447.500000	4.9000	4:05:56 PM	4.8925	5.1992	4.9722	4.9722
FXTN 25-04	PIBD2531J042	9.3750	18Y	10/5/2031	6381	17.47					5.2208	4.9949	4.9949
FXTN 20-18	PIBD2032B183	5.8750	18Y	2/2/2032	6501	17.80					5.2541	5.0298	5.0298
RTB 20-01	PIID2032C014	5.8750	18Y	3/1/2032	6529	17.88	30.200000	5.0500	3:13:31 PM	4.9886	5.2619	5.0380	5.0380
FXTN 20-19	PIBD2032I195	5.7500	19Y	9/27/2032	6739	18.45					5.3202	5.0991	5.0991
FXTN 25-05	PIBD2532K057	8.5000	19Y	11/29/2032	6802	18.62					5.3377	5.1174	5.1174
FXTN 20-20 *	PIBD2033C206	3.6250	20Y	3/21/2033	6914	18.93	5.150000	4.9750	3:43:39 PM	4.9512	5.3688	5.1500	5.1500
FXTN 25-06	PIBD2534K062	9.2500	25Y	11/5/2034	7508	20.56					5.5178	5.2284	5.2508
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	7837	21.46					5.6003	5.2719	5.3066
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	7914	21.67	172.600000	5.4500	3:47:02 PM	5.4847	5.6196	5.2821	5.3197
FXTN 25-09	PIBD2536I097	7.6250	25Y	9/29/2036	8202	22.46					5.6918	5.3201	5.3685
FXTN 25-10	PIBD2537H103	5.7500	25Y	8/16/2037	8523	23.33					5.7723	5.3625	5.4230
RTB 25-01 *	PIID2537J015	6.1250	25Y	10/24/2037	8592	23.52	207.736000	5.4200	3:43:38 PM	5.3932	5.7896	5.3716	5.4347