

Interpolated Bonds  
April 21, 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	2M	7/15/2014	84	0.23					1.5719	1.4135	1.4135
RTB 05-08	PIID0514I080	6.2500	5M	9/24/2014	155	0.42					1.8497	1.6769	1.6769
FXTN 07-46	PIBD0714J466	6.5000	5M	10/4/2014	165	0.45					1.9266	1.7538	1.7538
SPTB 10-03	SPTB1014J037	12.2500	5M	10/14/2014	175	0.48					2.0035	1.8308	1.8308
FXTN 10-36	PIBD1015B367	12.3750	10M	2/24/2015	308	0.84					2.3486	2.1802	2.1802
FXTN 05-68	PIBD0515E685	6.3750	1.5Y	5/13/2015	386	1.06					2.4561	2.2843	2.2843
FXTN 07-47	PIBD0715E477	8.3750	1.5Y	5/22/2015	395	1.08					2.4662	2.2931	2.2931
FXTN 04-20	PIBD0415G203	4.8750	1.5Y	7/21/2015	455	1.25					2.5338	2.3520	2.3520
RTB 05-09	PIID0515H097	5.8750	1.5Y	8/19/2015	484	1.33					2.5665	2.3804	2.3804
FXTN 10-37	PIBD1015H370	11.8750	1.5Y	8/25/2015	490	1.34					2.5732	2.3863	2.3863
FXTN 05-69	PIBD0515K697	4.6250	2Y	11/25/2015	582	1.59					2.6768	2.4765	2.4765
FXTN 10-38	PIBD1015L384	10.1250	2Y	12/15/2015	602	1.65					2.6993	2.4961	2.4961
FXTN 10-39	PIBD1016A393	9.2500	2Y	1/12/2016	630	1.72					2.7309	2.5235	2.5235
FXTN 07-48	PIBD0716A488	7.0000	2Y	1/27/2016	645	1.77					2.7478	2.5382	2.5382
RTB 05-10	PIID0516C107	6.0000	2Y	3/3/2016	681	1.86					2.7883	2.5735	2.5735
FXTN 10-40 *	PIBD1016C407	7.5000	2Y	3/30/2016	708	1.94					2.8187	2.6000	2.6000
FXTN 03-20	PIBD0316D206	1.6250	2.5Y	4/25/2016	734	2.01	67.000000	2.5275	10:41:06 AM	2.5275	2.8564	2.6373	2.6373
FXTN 10-41	PIBD1016D416	7.0000	2.5Y	4/27/2016	736	2.02					2.8593	2.6402	2.6402
FXTN 10-42	PIBD1016I420	9.1250	2.5Y	9/4/2016	866	2.37	1.600000	2.6250	2:10:14 PM	2.6250	3.0481	2.8266	2.8266
RTB 07-01	PIID0716I018	7.0000	2.5Y	9/24/2016	886	2.43	0.500000	2.4000	10:51:26 AM	2.4000	3.0771	2.8553	2.8553
FXTN 10-43	PIBD1016K436	6.2500	3Y	11/16/2016	939	2.57					3.1540	2.9314	2.9314
FXTN 07-49 *	PIBD0717C493	7.0000	3Y	3/31/2017	1074	2.94					3.3500	3.1250	3.1250
FXTN 20-01	PIBD2017D011	14.3750	3.5Y	4/24/2017	1098	3.01					3.3719	3.1446	3.1446
FXTN 05-70	PIBD0517G705	4.6250	3.5Y	7/5/2017	1170	3.20					3.4376	3.2034	3.2034
RTB 07-02	PIID0717H026	6.6250	3.5Y	8/19/2017	1215	3.33					3.4787	3.2402	3.2402
FXTN 10-44	PIBD1017H447	7.7500	3.5Y	8/23/2017	1219	3.34					3.4823	3.2435	3.2435
FXTN 07-50	PIBD0717J502	5.3750	4Y	10/28/2017	1285	3.52					3.5425	3.2974	3.2974
FXTN 05-71	PIBD0517K719	4.1250	4Y	11/8/2017	1296	3.55					3.5526	3.3064	3.3064
FXTN 10-45 *	PIBD1018A451	5.8750	4Y	1/31/2018	1380	3.78					3.6292	3.3750	3.3750
FXTN 05-72	PIBD0518E723	2.1250	4.5Y	5/23/2018	1492	4.08	0.800000	3.5000	10:57:03 AM	3.5000	3.6839	3.4188	3.4365
FXTN 07-51	PIBD0718H511	5.0000	4.5Y	8/18/2018	1579	4.32	145.627000	3.4400	3:08:17 PM	3.4311	3.7264	3.4527	3.4843
FXTN 10-47	PIBD1018K478	8.8750	5Y	11/20/2018	1673	4.58					3.7723	3.4895	3.5359
FXTN 10-48 *	PIBD1019B485	7.8750	5Y	2/19/2019	1764	4.83	850.000000	3.6350	3:55:07 PM	3.5859	3.8167	3.5250	3.5859
FXTN 07-53	PIBD0719D531	5.0000	5.5Y	4/26/2019	1830	5.01					3.8285	3.5445	3.5958
FXTN 07-54	PIBD0719G547	4.7500	5.5Y	7/19/2019	1914	5.24					3.8434	3.5694	3.6084
FXTN 07-55	PIBD0719H555	4.7500	5.5Y	8/30/2019	1956	5.36					3.8509	3.5818	3.6147
FXTN 07-56	PIBD0719K560	3.8750	6Y	11/22/2019	2040	5.59	10.000000	3.4750	11:02:41 AM	3.4750	3.8659	3.6067	3.6273
FXTN 10-50	PIBD1020B508	7.7500	6Y	2/18/2020	2128	5.83					3.8815	3.6328	3.6405
RTB 10-01	PIID1020H015	7.2500	6.5Y	8/19/2020	2311	6.33					3.9142	3.6869	3.6680
FXTN 10-51	PIBD1020I510	6.1250	6.5Y	9/16/2020	2339	6.40					3.9191	3.6952	3.6722
FXTN 10-52	PIBD1020L525	5.8750	7Y	12/16/2020	2430	6.65					3.9354	3.7222	3.6859
RTB 10-02	PIID1021C027	7.3750	7Y	3/3/2021	2507	6.86					3.9491	3.7450	3.6974
FXTN 07-57 *	PIBD0721C574	3.5000	7Y	3/20/2021	2524	6.91					3.9521	3.7500	3.7000
FXTN 10-53	PIBD1021D531	6.5000	7.5Y	4/28/2021	2563	7.02					3.9735	3.7685	3.7206

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RTB 10-03	PIID1021J039	5.7500	7.5Y	10/20/2021	2738	7.50					4.0693	3.8517	3.8130
FXTN 10-55	PIBD1021K551	5.7500	8Y	11/24/2021	2773	7.59	30.000000	3.9200	11:42:55 AM	3.9133	4.0885	3.8683	3.8315
FXTN 10-54	PIBD1022G545	6.3750	8Y	1/19/2022	2829	7.75					4.1192	3.8949	3.8610
FXTN 20-02	PIBD2022C021	15.0000	8Y	3/14/2022	2883	7.89					4.1487	3.9206	3.8895
FXTN 10-56	PIBD1022H562	4.8750	8.5Y	8/2/2022	3024	8.28					4.2260	3.9876	3.9640
FXTN 10-57	PIBD1022I570	4.7500	8.5Y	9/13/2022	3066	8.39					4.2490	4.0076	3.9862
FXTN 20-03	PIBD2022J033	12.7500	8.5Y	10/17/2022	3100	8.49					4.2676	4.0237	4.0041
FXTN 10-58	PIBD1022L585	4.0000	9Y	12/6/2022	3150	8.62					4.2950	4.0475	4.0305
FXTN 20-04	PIBD2023B048	13.0000	9Y	2/20/2023	3226	8.83					4.3366	4.0836	4.0706
FXTN 20-05	PIBD2023E054	11.8750	9.5Y	5/29/2023	3324	9.10					4.3903	4.1301	4.1224
RTB 10-04	PIID1023H046	3.2500	9.5Y	8/15/2023	3402	9.31	68.354000	3.9400	3:51:47 PM	3.9655	4.4330	4.1672	4.1636
FXTN 20-06 *	PIBD2023J068	11.3750	10Y	10/23/2023	3471	9.50					4.4708	4.2000	4.2000
FXTN 20-07	PIBD2024F075	12.3750	10.5Y	6/3/2024	3695	10.12					4.5304	4.2619	4.2444
FXTN 20-08	PIBD2024H086	12.8750	10.5Y	8/5/2024	3758	10.29					4.5472	4.2793	4.2569
FXTN 20-09	PIBD2024K091	13.7500	11Y	11/11/2024	3856	10.56					4.5733	4.3064	4.2764
FXTN 20-10	PIBD2025D103	12.1250	11Y	4/14/2025	4010	10.98					4.6142	4.3490	4.3070
FXTN 20-11	PIBD2025J116	12.1250	12Y	10/20/2025	4199	11.50					4.6645	4.4012	4.3445
FXTN 25-01	PIBD2525K015	18.2500	12Y	11/29/2025	4239	11.61					4.6752	4.4123	4.3524
FXTN 20-12	PIBD2026A122	10.2500	12Y	1/19/2026	4290	11.75					4.6887	4.4264	4.3625
RTB 15-01	PIID1526J019	6.2500	13Y	10/20/2026	4564	12.50	2.856194	4.9000	12:01:23 PM	4.9000	4.7617	4.5021	4.4169
FXTN 20-13	PIBD2026L139	8.0000	13Y	12/7/2026	4612	12.63					4.7744	4.5154	4.4264
RTB 15-02	PIID1527C023	5.3750	13Y	3/1/2027	4696	12.86	0.864000	4.9250	2:28:05 PM	4.9250	4.7968	4.5386	4.4431
FXTN 20-14	PIBD2027I140	8.6250	14Y	9/6/2027	4885	13.37					4.8471	4.5908	4.4806
FXTN 20-15	PIBD2028L151	9.5000	15Y	12/4/2028	5340	14.62					4.9681	4.7166	4.5709
FXTN 20-16	PIBD2030E166	8.7500	17Y	5/27/2030	5879	16.10					5.1116	4.8656	4.6778
FXTN 25-02	PIBD2530G029	12.5000	17Y	7/28/2030	5941	16.27					5.1281	4.8827	4.6901
FXTN 25-03	PIBD2531A032	11.2500	17Y	1/26/2031	6123	16.76					5.1765	4.9330	4.7262
FXTN 20-17	PIBD2031G171	8.0000	18Y	7/19/2031	6297	17.24	200.000000	4.8900	11:16:40 AM	4.8900	5.2228	4.9811	4.7608
FXTN 25-04	PIBD2531J042	9.3750	18Y	10/5/2031	6375	17.45					5.2436	5.0027	4.7762
FXTN 20-18	PIBD2032B183	5.8750	18Y	2/2/2032	6495	17.78					5.2755	5.0358	4.8000
RTB 20-01	PIID2032C014	5.8750	18Y	3/1/2032	6523	17.86	21.700000	5.2500	2:50:36 PM	5.0919	5.2829	5.0436	4.8056
FXTN 20-19	PIBD2032I195	5.7500	19Y	9/27/2032	6733	18.43					5.3388	5.1016	4.8473
FXTN 25-05	PIBD2532K057	8.5000	19Y	11/29/2032	6796	18.61					5.3556	5.1190	4.8598
FXTN 20-20 *	PIBD2033C206	3.6250	20Y	3/21/2033	6908	18.91	56.700000	4.8500	3:46:21 PM	4.8820	5.3854	5.1500	4.8820
FXTN 25-06	PIBD2534K062	9.2500	25Y	11/5/2034	7502	20.54					5.5277	5.3093	5.1362
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	7831	21.44					5.6066	5.3975	5.2769
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	7908	21.65					5.6250	5.4182	5.3099
FXTN 25-09	PIBD2536I097	7.6250	25Y	9/29/2036	8196	22.44					5.6940	5.4954	5.4331
FXTN 25-10	PIBD2537H103	5.7500	25Y	8/16/2037	8517	23.32					5.7710	5.5815	5.5705
RTB 25-01 *	PIID2537J015	6.1250	25Y	10/24/2037	8586	23.51	35.165264	5.4750	3:49:16 PM	5.4369	5.7875	5.6000	5.6000