

Interpolated Bonds
May 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	2M	7/15/2014	71	0.19					1.5707	1.4100	1.4100
RTB 05-08	PIID0514I080	6.2500	5M	9/24/2014	142	0.39					1.8391	1.6769	1.6769
FXTN 07-46	PIBD0714J466	6.5000	5M	10/4/2014	152	0.42	2.000000	1.6250	9:52:02 AM	1.6250	1.9151	1.7538	1.7538
SPTB 10-03	SPTB1014J037	12.2500	5M	10/14/2014	162	0.44					1.9911	1.8308	1.8308
FXTN 10-36	PIBD1015B367	12.3750	10M	2/24/2015	295	0.81					2.3295	2.0064	2.0066
FXTN 05-68	PIBD0515E685	6.3750	1.5Y	5/13/2015	373	1.02					2.4547	2.0700	2.0704
FXTN 07-47	PIBD0715E477	8.3750	1.5Y	5/22/2015	382	1.05	2.200000	2.5000	9:38:38 AM	2.5000	2.4698	2.0858	2.0862
FXTN 04-20	PIBD0415G203	4.8750	1.5Y	7/21/2015	442	1.21					2.5708	2.1906	2.1912
RTB 05-09	PIID0515H097	5.8750	1.5Y	8/19/2015	471	1.29	8.500000	2.5500	2:33:54 PM	2.6867	2.6196	2.2412	2.2420
FXTN 10-37	PIBD1015H370	11.8750	1.5Y	8/25/2015	477	1.31					2.6297	2.2517	2.2525
FXTN 05-69	PIBD0515K697	4.6250	2Y	11/25/2015	569	1.56					2.7845	2.4124	2.4136
FXTN 10-38	PIBD1015L384	10.1250	2Y	12/15/2015	589	1.61					2.8182	2.4473	2.4486
FXTN 10-39	PIBD1016A393	9.2500	2Y	1/12/2016	617	1.69					2.8653	2.4962	2.4977
FXTN 07-48	PIBD0716A488	7.0000	2Y	1/27/2016	632	1.73					2.8906	2.5224	2.5239
RTB 05-10	PIID0516C107	6.0000	2Y	3/3/2016	668	1.83	1.250000	3.0000	2:52:17 PM	2.9700	2.9511	2.5853	2.5870
FXTN 10-40	PIBD1016C407	7.5000	2Y	3/30/2016	695	1.90					2.9966	2.6325	2.6343
FXTN 03-20	PIBD0316D206	1.6250	2Y	4/25/2016	721	1.97	1,604.015000	2.7000	3:53:49 PM	2.6831	3.0403	2.6779	2.6798
FXTN 10-41 *	PIBD1016D416	7.0000	2Y	4/27/2016	723	1.98					3.0437	2.6814	2.6833
FXTN 10-42	PIBD1016I420	9.1250	2.5Y	9/4/2016	853	2.34					3.1522	2.7635	2.7635
RTB 07-01	PIID0716I018	7.0000	2.5Y	9/24/2016	873	2.39					3.1689	2.7761	2.7758
FXTN 10-43	PIBD1016K436	6.2500	3Y	11/16/2016	926	2.54					3.2131	2.8096	2.8085
FXTN 07-49	PIBD0717C493	7.0000	3Y	3/31/2017	1061	2.90					3.3258	2.8948	2.8917
FXTN 20-01 *	PIBD2017D011	14.3750	3Y	4/24/2017	1085	2.97	143.535000	2.9000	3:36:35 PM	2.9065	3.3458	2.9100	2.9065
FXTN 05-70	PIBD0517G705	4.6250	3.5Y	7/5/2017	1157	3.17					3.4043	3.0287	3.0261
RTB 07-02	PIID0717H026	6.6250	3.5Y	8/19/2017	1202	3.29					3.4409	3.1029	3.1009
FXTN 10-44	PIBD1017H447	7.7500	3.5Y	8/23/2017	1206	3.30					3.4441	3.1095	3.1075
FXTN 07-50	PIBD0717J502	5.3750	3.5Y	10/28/2017	1272	3.48					3.4978	3.2184	3.2172
FXTN 05-71	PIBD0517K719	4.1250	4Y	11/8/2017	1283	3.51					3.5067	3.2365	3.2354
FXTN 10-45 *	PIBD1018A451	5.8750	4Y	1/31/2018	1367	3.74					3.5750	3.3750	3.3750
FXTN 05-72	PIBD0518E723	2.1250	4.5Y	5/23/2018	1479	4.05					3.6839	3.4808	3.4808
FXTN 07-51	PIBD0718H511	5.0000	4.5Y	8/18/2018	1566	4.29	231.150000	3.3500	11:31:11 AM	3.4465	3.7685	3.5629	3.5629
FXTN 10-47	PIBD1018K478	8.8750	5Y	11/20/2018	1660	4.54					3.8599	3.6517	3.6517
FXTN 10-48	PIBD1019B485	7.8750	5Y	2/19/2019	1751	4.79					3.9483	3.7377	3.7377
FXTN 07-53 *	PIBD0719D531	5.0000	5Y	4/26/2019	1817	4.97					4.0125	3.8000	3.8000
FXTN 07-54	PIBD0719G547	4.7500	5.5Y	7/19/2019	1901	5.20					4.0294	3.8143	3.7970
FXTN 07-55	PIBD0719H555	4.7500	5.5Y	8/30/2019	1943	5.32					4.0379	3.8215	3.7955
FXTN 07-56	PIBD0719K560	3.8750	6Y	11/22/2019	2027	5.55					4.0549	3.8358	3.7926
FXTN 10-50	PIBD1020B508	7.7500	6Y	2/18/2020	2115	5.79					4.0726	3.8508	3.7895
RTB 10-01	PIID1020H015	7.2500	6.5Y	8/19/2020	2298	6.29					4.1096	3.8820	3.7830
FXTN 10-51	PIBD1020I510	6.1250	6.5Y	9/16/2020	2326	6.37					4.1152	3.8868	3.7820
FXTN 10-52	PIBD1020L525	5.8750	7Y	12/16/2020	2417	6.62					4.1336	3.9023	3.7788
RTB 10-02	PIID1021C027	7.3750	7Y	3/3/2021	2494	6.83	18.480000	3.6600	11:23:28 AM	3.6600	4.1491	3.9155	3.7761
FXTN 07-57	PIBD0721C574	3.5000	7Y	3/20/2021	2511	6.87	115.650000	3.8000	3:09:36 PM	3.7924	4.1525	3.9183	3.7755
FXTN 10-53 *	PIBD1021D531	6.5000	7Y	4/28/2021	2550	6.98					4.1604	3.9250	3.7741

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RTB 10-03	PIID1021J039	5.7500	7.5Y	10/20/2021	2725	7.46					4.2074	3.9684	3.8465
FXTN 10-55	PIBD1021K551	5.7500	8Y	11/24/2021	2760	7.56					4.2168	3.9770	3.8610
FXTN 10-54	PIBD1022G545	6.3750	8Y	1/19/2022	2816	7.71	146.286342	3.9000	3:40:10 PM	3.9734	4.2318	3.9909	3.8842
FXTN 20-02	PIBD2022C021	15.0000	8Y	3/14/2022	2870	7.86					4.2463	4.0043	3.9066
FXTN 10-56	PIBD1022H562	4.8750	8.5Y	8/2/2022	3011	8.24					4.2842	4.0392	3.9649
FXTN 10-57	PIBD1022I570	4.7500	8.5Y	9/13/2022	3053	8.36					4.2955	4.0496	3.9823
FXTN 20-03	PIBD2022J033	12.7500	8.5Y	10/17/2022	3087	8.45					4.3046	4.0581	3.9964
FXTN 10-58	PIBD1022L585	4.0000	9Y	12/6/2022	3137	8.59	33.000000	3.9500	3:05:02 PM	3.9954	4.3180	4.0705	4.0171
FXTN 20-04	PIBD2023B048	13.0000	9Y	2/20/2023	3213	8.80					4.3384	4.0893	4.0486
FXTN 20-05	PIBD2023E054	11.8750	9.5Y	5/29/2023	3311	9.07					4.3647	4.1136	4.0891
RTB 10-04	PIID1023H046	3.2500	9.5Y	8/15/2023	3389	9.28	211.256295	4.0500	3:47:02 PM	4.0423	4.3857	4.1329	4.1214
FXTN 20-06 *	PIBD2023J068	11.3750	10Y	10/23/2023	3458	9.47					4.4042	4.1500	4.1500
FXTN 20-07	PIBD2024F075	12.3750	10.5Y	6/3/2024	3682	10.08					4.4656	4.2152	4.2152
FXTN 20-08	PIBD2024H086	12.8750	10.5Y	8/5/2024	3745	10.25					4.4828	4.2335	4.2335
FXTN 20-09	PIBD2024K091	13.7500	11Y	11/11/2024	3843	10.52					4.5097	4.2620	4.2620
FXTN 20-10	PIBD2025D103	12.1250	11Y	4/14/2025	3997	10.94					4.5519	4.3068	4.3068
FXTN 20-11	PIBD2025J116	12.1250	12Y	10/20/2025	4186	11.46					4.6036	4.3618	4.3618
FXTN 25-01	PIBD2525K015	18.2500	12Y	11/29/2025	4226	11.57					4.6146	4.3735	4.3735
FXTN 20-12	PIBD2026A122	10.2500	12Y	1/19/2026	4277	11.71					4.6286	4.3883	4.3883
RTB 15-01	PIID1526J019	6.2500	13Y	10/20/2026	4551	12.46					4.7036	4.4680	4.4680
FXTN 20-13	PIBD2026L139	8.0000	13Y	12/7/2026	4599	12.59					4.7168	4.4820	4.4820
RTB 15-02	PIID1527C023	5.3750	13Y	3/1/2027	4683	12.82					4.7398	4.5064	4.5064
FXTN 20-14	PIBD2027I140	8.6250	14Y	9/6/2027	4872	13.34					4.7916	4.5614	4.5614
FXTN 20-15	PIBD2028L151	9.5000	15Y	12/4/2028	5327	14.58					4.9162	4.6938	4.6938
FXTN 20-16	PIBD2030E166	8.7500	17Y	5/27/2030	5866	16.06					5.0639	4.8506	4.8506
FXTN 25-02	PIBD2530G029	12.5000	17Y	7/28/2030	5928	16.23					5.0809	4.8686	4.8686
FXTN 25-03	PIBD2531A032	11.2500	17Y	1/26/2031	6110	16.73					5.1307	4.9216	4.9216
FXTN 20-17	PIBD2031G171	8.0000	18Y	7/19/2031	6284	17.20	60.600000	4.8500	4:10:04 PM	4.8417	5.1784	4.9722	4.9722
FXTN 25-04	PIBD2531J042	9.3750	18Y	10/5/2031	6362	17.42					5.1998	4.9949	4.9949
FXTN 20-18	PIBD2032B183	5.8750	18Y	2/2/2032	6482	17.75					5.2327	5.0298	5.0298
RTB 20-01	PIID2032C014	5.8750	18Y	3/1/2032	6510	17.82	1.500000	5.0000	3:14:41 PM	5.0000	5.2403	5.0380	5.0380
FXTN 20-19	PIBD2032I195	5.7500	19Y	9/27/2032	6720	18.40					5.2979	5.0991	5.0991
FXTN 25-05	PIBD2532K057	8.5000	19Y	11/29/2032	6783	18.57					5.3151	5.1174	5.1174
FXTN 20-20 *	PIBD2033C206	3.6250	20Y	3/21/2033	6895	18.88	0.200000	5.1250	10:46:29 AM	5.1250	5.3458	5.1500	5.1500
FXTN 25-06	PIBD2534K062	9.2500	25Y	11/5/2034	7489	20.50					5.4520	5.2739	5.2306
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	7818	21.40					5.5108	5.3425	5.2753
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	7895	21.62					5.5246	5.3586	5.2858
FXTN 25-09	PIBD2536I097	7.6250	25Y	9/29/2036	8183	22.40					5.5761	5.4187	5.3249
FXTN 25-10	PIBD2537H103	5.7500	25Y	8/16/2037	8504	23.28					5.6335	5.4856	5.3684
RTB 25-01 *	PIID2537J015	6.1250	25Y	10/24/2037	8573	23.47	62.658000	5.4500	3:00:47 PM	5.3778	5.6458	5.5000	5.3778