

Interpolated Bonds
May 12, 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	63	0.17					1.5515	1.3236	1.3236
RTB 05-08	PIID0514I080	6.2500	5M	9/24/2014	134	0.37					1.7302	1.4692	1.4692
FXTN 07-46	PIBD0714J466	6.5000	5M	10/4/2014	144	0.39					1.8014	1.5599	1.5599
SPTB 10-03	SPTB1014J037	12.2500	5M	10/14/2014	154	0.42					1.8726	1.6505	1.6505
FXTN 10-36	PIBD1015B367	12.3750	10M	2/24/2015	287	0.79	1.238000	1.6250	2:14:03 PM	1.6250	2.1718	1.9942	1.9653
FXTN 05-68	PIBD0515E685	6.3750	1Y	5/13/2015	365	1.00					2.2955	2.0909	2.0573
FXTN 07-47	PIBD0715E477	8.3750	1.5Y	5/22/2015	374	1.02					2.3131	2.1014	2.0694
FXTN 04-20	PIBD0415G203	4.8750	1.5Y	7/21/2015	434	1.19	239.000000	2.0000	12:40:04 PM	2.0000	2.4303	2.1716	2.1504
RTB 05-09	PIID0515H097	5.8750	1.5Y	8/19/2015	463	1.27					2.4869	2.2055	2.1896
FXTN 10-37	PIBD1015H370	11.8750	1.5Y	8/25/2015	469	1.28					2.4986	2.2125	2.1977
FXTN 05-69	PIBD0515K697	4.6250	2Y	11/25/2015	561	1.54					2.6784	2.3200	2.3219
FXTN 10-38	PIBD1015L384	10.1250	2Y	12/15/2015	581	1.59					2.7174	2.3434	2.3489
FXTN 10-39	PIBD1016A393	9.2500	2Y	1/12/2016	609	1.67					2.7721	2.3761	2.3868
FXTN 07-48	PIBD0716A488	7.0000	2Y	1/27/2016	624	1.71	310.000000	2.4800	4:03:18 PM	2.4994	2.8014	2.3936	2.4070
RTB 05-10	PIID0516C107	6.0000	2Y	3/3/2016	660	1.81	0.600000	2.7500	3:47:11 PM	2.6453	2.8718	2.4357	2.4556
FXTN 10-40	PIBD1016C407	7.5000	2Y	3/30/2016	687	1.88					2.9245	2.4673	2.4921
FXTN 03-20	PIBD0316D206	1.6250	2Y	4/25/2016	713	1.95	93.918472	2.6250	4:08:39 PM	2.6299	2.9753	2.4977	2.5272
FXTN 10-41 *	PIBD1016D416	7.0000	2Y	4/27/2016	715	1.96					2.9792	2.5000	2.5299
FXTN 10-42	PIBD1016I420	9.1250	2.5Y	9/4/2016	845	2.31	9.700000	2.7000	3:47:32 PM	2.7556	3.1191	2.7244	2.7436
RTB 07-01	PIID0716I018	7.0000	2.5Y	9/24/2016	865	2.37					3.1406	2.7590	2.7765
FXTN 10-43	PIBD1016K436	6.2500	3Y	11/16/2016	918	2.51					3.1977	2.8505	2.8636
FXTN 07-49	PIBD0717C493	7.0000	3Y	3/31/2017	1053	2.88					3.3430	3.0836	3.0855
FXTN 20-01 *	PIBD2017D011	14.3750	3Y	4/24/2017	1077	2.95					3.3688	3.1250	3.1250
FXTN 05-70	PIBD0517G705	4.6250	3.5Y	7/5/2017	1149	3.15	5.000000	2.8500	4:10:15 PM	2.8500	3.4186	3.1824	3.1824
RTB 07-02	PIID0717H026	6.6250	3.5Y	8/19/2017	1194	3.27					3.4497	3.2184	3.2184
FXTN 10-44	PIBD1017H447	7.7500	3.5Y	8/23/2017	1198	3.28					3.4524	3.2215	3.2215
FXTN 07-50	PIBD0717J502	5.3750	3.5Y	10/28/2017	1264	3.46					3.4980	3.2742	3.2742
FXTN 05-71	PIBD0517K719	4.1250	3.5Y	11/8/2017	1275	3.49					3.5056	3.2830	3.2830
FXTN 10-45 *	PIBD1018A451	5.8750	4Y	1/31/2018	1359	3.72					3.5637	3.3500	3.3500
FXTN 05-72	PIBD0518E723	2.1250	4.5Y	5/23/2018	1471	4.03	354.200000	3.2900	3:38:25 PM	3.2989	3.6884	3.4744	3.4744
FXTN 07-51	PIBD0718H511	5.0000	4.5Y	8/18/2018	1558	4.27					3.7852	3.5711	3.5711
FXTN 10-47	PIBD1018K478	8.8750	5Y	11/20/2018	1652	4.52	1.000000	3.4000	4:09:00 PM	3.4000	3.8898	3.6756	3.6756
FXTN 10-48	PIBD1019B485	7.8750	5Y	2/19/2019	1743	4.77	15.100000	3.4220	4:01:54 PM	3.4754	3.9911	3.7767	3.7767
FXTN 07-53 *	PIBD0719D531	5.0000	5Y	4/26/2019	1809	4.95					4.0646	3.8500	3.8500
FXTN 07-54	PIBD0719G547	4.7500	5.5Y	7/19/2019	1893	5.18					4.0665	3.8387	3.8393
FXTN 07-55	PIBD0719H555	4.7500	5.5Y	8/30/2019	1935	5.30					4.0675	3.8331	3.8339
FXTN 07-56	PIBD0719K560	3.8750	6Y	11/22/2019	2019	5.53	37.000000	3.4750	10:50:52 AM	3.4750	4.0694	3.8218	3.8232
FXTN 10-50	PIBD1020B508	7.7500	6Y	2/18/2020	2107	5.77					4.0714	3.8100	3.8120
RTB 10-01	PIID1020H015	7.2500	6.5Y	8/19/2020	2290	6.27					4.0756	3.7854	3.7887
FXTN 10-51	PIBD1020I510	6.1250	6.5Y	9/16/2020	2318	6.35					4.0762	3.7817	3.7851
FXTN 10-52	PIBD1020L525	5.8750	7Y	12/16/2020	2409	6.60					4.0783	3.7695	3.7735
RTB 10-02	PIID1021C027	7.3750	7Y	3/3/2021	2486	6.81					4.0800	3.7591	3.7637
FXTN 07-57	PIBD0721C574	3.5000	7Y	3/20/2021	2503	6.85	2,180.100000	3.7600	4:11:12 PM	3.7558	4.0804	3.7568	3.7616
FXTN 10-53 *	PIBD1021D531	6.5000	7Y	4/28/2021	2542	6.96	37.000000	3.8050	11:36:26 AM	3.8050	4.0813	3.7516	3.7566

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RTB 10-03	PIID1021J039	5.7500	7.5Y	10/20/2021	2717	7.44					4.1347	3.8187	3.8228
FXTN 10-55	PIBD1021K551	5.7500	8Y	11/24/2021	2752	7.53	30.470000	3.8500	11:05:00 AM	3.8500	4.1454	3.8322	3.8360
FXTN 10-54	PIBD1022G545	6.3750	8Y	1/19/2022	2808	7.69	425.500000	3.8750	3:02:49 PM	3.8588	4.1624	3.8537	3.8572
FXTN 20-02	PIBD2022C021	15.0000	8Y	3/14/2022	2862	7.84					4.1789	3.8744	3.8776
FXTN 10-56	PIBD1022H562	4.8750	8.5Y	8/2/2022	3003	8.22					4.2219	3.9285	3.9309
FXTN 10-57	PIBD1022I570	4.7500	8.5Y	9/13/2022	3045	8.34					4.2347	3.9446	3.9468
FXTN 20-03	PIBD2022J033	12.7500	8.5Y	10/17/2022	3079	8.43					4.2451	3.9576	3.9597
FXTN 10-58	PIBD1022L585	4.0000	9Y	12/6/2022	3129	8.57					4.2604	3.9768	3.9786
FXTN 20-04	PIBD2023B048	13.0000	9Y	2/20/2023	3205	8.77					4.2836	4.0060	4.0073
FXTN 20-05	PIBD2023E054	11.8750	9.5Y	5/29/2023	3303	9.04					4.3135	4.0436	4.0444
RTB 10-04	PIID1023H046	3.2500	9.5Y	8/15/2023	3381	9.26	222.410000	3.9900	3:54:24 PM	3.9943	4.3373	4.0735	4.0739
FXTN 20-06 *	PIBD2023J068	11.3750	10Y	10/23/2023	3450	9.45					4.3583	4.1000	4.1000
FXTN 20-07	PIBD2024F075	12.3750	10.5Y	6/3/2024	3674	10.06					4.4250	4.1684	4.1684
FXTN 20-08	PIBD2024H086	12.8750	10.5Y	8/5/2024	3737	10.23					4.4437	4.1877	4.1877
FXTN 20-09	PIBD2024K091	13.7500	10.5Y	11/11/2024	3835	10.50					4.4729	4.2176	4.2176
FXTN 20-10	PIBD2025D103	12.1250	11Y	4/14/2025	3989	10.92					4.5187	4.2647	4.2647
FXTN 20-11	PIBD2025J116	12.1250	12Y	10/20/2025	4178	11.44					4.5750	4.3224	4.3224
FXTN 25-01	PIBD2525K015	18.2500	12Y	11/29/2025	4218	11.55					4.5869	4.3346	4.3346
FXTN 20-12	PIBD2026A122	10.2500	12Y	1/19/2026	4269	11.69					4.6021	4.3502	4.3502
RTB 15-01	PIID1526J019	6.2500	13Y	10/20/2026	4543	12.44					4.6836	4.4339	4.4339
FXTN 20-13	PIBD2026L139	8.0000	13Y	12/7/2026	4591	12.57					4.6979	4.4486	4.4486
RTB 15-02	PIID1527C023	5.3750	13Y	3/1/2027	4675	12.80	2.050000	4.7250	11:52:25 AM	4.7298	4.7229	4.4742	4.4742
FXTN 20-14	PIBD2027I140	8.6250	14Y	9/6/2027	4864	13.32					4.7792	4.5320	4.5320
FXTN 20-15	PIBD2028L151	9.5000	15Y	12/4/2028	5319	14.56	6.000000	4.7000	3:57:08 PM	4.7000	4.9146	4.6710	4.6710
FXTN 20-16	PIBD2030E166	8.7500	17Y	5/27/2030	5858	16.04					5.0750	4.8356	4.8356
FXTN 25-02	PIBD2530G029	12.5000	17Y	7/28/2030	5920	16.21					5.0935	4.8546	4.8546
FXTN 25-03	PIBD2531A032	11.2500	17Y	1/26/2031	6102	16.71					5.1476	4.9102	4.9102
FXTN 20-17	PIBD2031G171	8.0000	18Y	7/19/2031	6276	17.18	7,652.148323	4.6925	4:13:41 PM	4.6944	5.1994	4.9633	4.9633
FXTN 25-04	PIBD2531J042	9.3750	18Y	10/5/2031	6354	17.40					5.2227	4.9872	4.9872
FXTN 20-18	PIBD2032B183	5.8750	18Y	2/2/2032	6474	17.72	7.900000	4.9500	4:11:54 PM	5.0011	5.2584	5.0238	5.0238
RTB 20-01	PIID2032C014	5.8750	18Y	3/1/2032	6502	17.80	3.400000	5.0000	11:35:46 AM	5.0866	5.2667	5.0324	5.0324
FXTN 20-19	PIBD2032I195	5.7500	19Y	9/27/2032	6712	18.38					5.3292	5.0965	5.0965
FXTN 25-05	PIBD2532K057	8.5000	19Y	11/29/2032	6775	18.55					5.3480	5.1158	5.1158
FXTN 20-20 *	PIBD2033C206	3.6250	20Y	3/21/2033	6887	18.86	0.100000	5.2000	11:16:01 AM	5.2000	5.3813	5.1500	5.1500
FXTN 25-06	PIBD2534K062	9.2500	25Y	11/5/2034	7481	20.48					5.4097	5.1874	5.1805
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	7810	21.38					5.4254	5.2081	5.1974
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	7887	21.59	180.500000	5.2250	3:58:04 PM	5.2142	5.4291	5.2130	5.2013
FXTN 25-09	PIBD2536I097	7.6250	25Y	9/29/2036	8175	22.38	100.000000	5.3400	8:48:37 AM	5.3400	5.4429	5.2311	5.2161
FXTN 25-10	PIBD2537H103	5.7500	25Y	8/16/2037	8496	23.26	2.400000	5.3200	11:34:22 AM	5.3333	5.4582	5.2514	5.2326
RTB 25-01 *	PIID2537J015	6.1250	25Y	10/24/2037	8565	23.45	151.122224	5.1900	3:30:41 PM	5.1919	5.4615	5.2557	5.2361