

Interpolated Bonds
May 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	54	0.15					1.6661	1.5071	1.4623
RTB 05-08	PIID0514I080	6.2500	4M	9/24/2014	125	0.34					1.5694	1.3917	1.3567
FXTN 07-46	PIBD0714J466	6.5000	5M	10/4/2014	135	0.37					1.6809	1.5067	1.4670
SPTB 10-03	SPTB1014J037	12.2500	5M	10/14/2014	145	0.40					1.7923	1.6218	1.5773
FXTN 10-36	PIBD1015B367	12.3750	9M	2/24/2015	278	0.76	6.550000	1.3750	3:47:15 PM	1.3750	2.1621	2.0011	1.9497
FXTN 05-68	PIBD0515E685	6.3750	1Y	5/13/2015	356	0.97					2.2852	2.0883	2.0430
FXTN 07-47	PIBD0715E477	8.3750	1Y	5/22/2015	365	1.00					2.3044	2.0982	2.0540
FXTN 04-20	PIBD0415G203	4.8750	1.5Y	7/21/2015	425	1.16					2.4327	2.1639	2.1277
RTB 05-09	PIID0515H097	5.8750	1.5Y	8/19/2015	454	1.24	102.479000	2.0000	3:20:12 PM	1.7554	2.4947	2.1957	2.1633
FXTN 10-37	PIBD1015H370	11.8750	1.5Y	8/25/2015	460	1.26					2.5075	2.2023	2.1707
FXTN 05-69	PIBD0515K697	4.6250	2Y	11/25/2015	552	1.51					2.7041	2.3030	2.2836
FXTN 10-38	PIBD1015L384	10.1250	2Y	12/15/2015	572	1.57					2.7469	2.3249	2.3082
FXTN 10-39	PIBD1016A393	9.2500	2Y	1/12/2016	600	1.64					2.8067	2.3556	2.3426
FXTN 07-48	PIBD0716A488	7.0000	2Y	1/27/2016	615	1.68	29.000000	2.5000	9:02:40 AM	2.5000	2.8388	2.3720	2.3610
RTB 05-10	PIID0516C107	6.0000	2Y	3/3/2016	651	1.78	2.035000	2.4500	3:41:02 PM	2.4500	2.9157	2.4115	2.4052
FXTN 10-40	PIBD1016C407	7.5000	2Y	3/30/2016	678	1.86					2.9735	2.4410	2.4383
FXTN 03-20	PIBD0316D206	1.6250	2Y	4/25/2016	704	1.93	4,308.500000	2.4725	4:07:41 PM	2.4723	3.0290	2.4695	2.4702
FXTN 10-41 *	PIBD1016D416	7.0000	2Y	4/27/2016	706	1.93	5.750000	2.6500	11:01:28 AM	2.6500	3.0333	2.4717	2.4727
FXTN 10-42	PIBD1016I420	9.1250	2.5Y	9/4/2016	836	2.29	400.000000	2.5500	4:00:21 PM	2.5875	3.0583	2.5982	2.5970
RTB 07-01	PIID0716I018	7.0000	2.5Y	9/24/2016	856	2.34					3.0621	2.6177	2.6162
FXTN 10-43	PIBD1016K436	6.2500	2.5Y	11/16/2016	909	2.49					3.0723	2.6692	2.6669
FXTN 07-49	PIBD0717C493	7.0000	3Y	3/31/2017	1044	2.86					3.0983	2.8006	2.7960
FXTN 20-01	PIBD2017D011	14.3750	3Y	4/24/2017	1068	2.92					3.1029	2.8240	2.8189
FXTN 03-21 *	PIBD0317E212	2.8750	3Y	5/22/2017	1096	3.00	4,854.975000	2.7500	4:11:50 PM	2.8457	3.1083	2.8512	2.8457
FXTN 05-70	PIBD0517G705	4.6250	3.5Y	7/5/2017	1140	3.12	8.900000	2.8500	11:18:32 AM	2.8500	3.1805	2.9012	2.8967
RTB 07-02	PIID0717H026	6.6250	3.5Y	8/19/2017	1185	3.24					3.2543	2.9524	2.9488
FXTN 10-44	PIBD1017H447	7.7500	3.5Y	8/23/2017	1189	3.26					3.2609	2.9569	2.9535
FXTN 07-50	PIBD0717J502	5.3750	3.5Y	10/28/2017	1255	3.44					3.3691	3.0320	3.0299
FXTN 05-71	PIBD0517K719	4.1250	3.5Y	11/8/2017	1266	3.47					3.3872	3.0445	3.0427
FXTN 10-45 *	PIBD1018A451	5.8750	4Y	1/31/2018	1350	3.70	94.000000	3.1400	9:03:10 AM	3.1400	3.5250	3.1400	3.1400
FXTN 05-72	PIBD0518E723	2.1250	4.5Y	5/23/2018	1462	4.00	1,720.000000	3.1000	12:03:32 PM	3.0834	3.6431	3.2053	3.2053
FXTN 07-51	PIBD0718H511	5.0000	4.5Y	8/18/2018	1549	4.24	1,320.077000	3.2250	3:28:36 PM	3.1867	3.7349	3.2560	3.2560
FXTN 10-47	PIBD1018K478	8.8750	5Y	11/20/2018	1643	4.50					3.8340	3.3109	3.3109
FXTN 10-48	PIBD1019B485	7.8750	5Y	2/19/2019	1734	4.75	191.660000	3.3750	10:10:38 AM	3.4024	3.9300	3.3639	3.3639
FXTN 07-53 *	PIBD0719D531	5.0000	5Y	4/26/2019	1800	4.93					3.9996	3.4024	3.4024
FXTN 07-54	PIBD0719G547	4.7500	5.5Y	7/19/2019	1884	5.16	27.600000	3.3000	11:54:33 AM	3.3000	4.0018	3.4200	3.4271
FXTN 07-55	PIBD0719H555	4.7500	5.5Y	8/30/2019	1926	5.27					4.0029	3.4287	3.4394
FXTN 07-56	PIBD0719K560	3.8750	6Y	11/22/2019	2010	5.50	592.000000	3.4000	12:30:16 PM	3.5148	4.0051	3.4463	3.4641
FXTN 10-50	PIBD1020B508	7.7500	6Y	2/18/2020	2098	5.74	20.000000	3.5500	10:53:25 AM	3.5500	4.0074	3.4647	3.4900
RTB 10-01	PIID1020H015	7.2500	6.5Y	8/19/2020	2281	6.25	49.000000	3.6500	3:50:39 PM	3.6204	4.0122	3.5029	3.5438
FXTN 10-51	PIBD1020I510	6.1250	6.5Y	9/16/2020	2309	6.32	150.000000	3.6900	2:57:31 PM	3.6432	4.0129	3.5088	3.5520
FXTN 10-52	PIBD1020L525	5.8750	7Y	12/16/2020	2400	6.57					4.0153	3.5278	3.5788
RTB 10-02	PIID1021C027	7.3750	7Y	3/3/2021	2477	6.78	650.000000	3.5000	10:12:27 AM	3.5173	4.0173	3.5439	3.6014
FXTN 07-57	PIBD0721C574	3.5000	7Y	3/20/2021	2494	6.83	1,309.832000	3.5900	3:58:50 PM	3.5992	4.0178	3.5474	3.6064

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FXTN 10-53 *	PIBD1021D531	6.5000	7Y	4/28/2021	2533	6.93	1,470.505000	3.6500	4:01:00 PM	3.6789	4.0188	3.5556	3.6179
RTB 10-03	PIID1021J039	5.7500	7.5Y	10/20/2021	2708	7.41					4.0658	3.6412	3.6915
FXTN 10-55	PIBD1021K551	5.7500	8Y	11/24/2021	2743	7.51	102.000000	3.7000	4:07:13 PM	3.7000	4.0752	3.6584	3.7063
FXTN 10-54	PIBD1022G545	6.3750	8Y	1/19/2022	2799	7.66	3,220.535000	3.6250	4:14:39 PM	3.6389	4.0902	3.6858	3.7298
FXTN 20-02	PIBD2022C021	15.0000	8Y	3/14/2022	2853	7.81					4.1047	3.7122	3.7526
FXTN 10-56	PIBD1022H562	4.8750	8.5Y	8/2/2022	2994	8.20					4.1425	3.7812	3.8119
FXTN 10-57	PIBD1022I570	4.7500	8.5Y	9/13/2022	3036	8.31	200.000000	3.8125	11:27:21 AM	3.8125	4.1538	3.8018	3.8296
FXTN 20-03	PIBD2022J033	12.7500	8.5Y	10/17/2022	3070	8.41					4.1629	3.8184	3.8439
FXTN 10-58	PIBD1022L585	4.0000	9Y	12/6/2022	3120	8.54	23.700000	3.9200	3:54:07 PM	3.9200	4.1763	3.8429	3.8649
FXTN 20-04	PIBD2023B048	13.0000	9Y	2/20/2023	3196	8.75					4.1967	3.8801	3.8969
FXTN 20-05	PIBD2023E054	11.8750	9.5Y	5/29/2023	3294	9.02					4.2230	3.9281	3.9381
RTB 10-04	PIID1023H046	3.2500	9.5Y	8/15/2023	3372	9.23	296.079000	3.8000	4:07:16 PM	3.8104	4.2440	3.9662	3.9710
FXTN 20-06 *	PIBD2023J068	11.3750	10Y	10/23/2023	3441	9.42					4.2625	4.0000	4.0000
FXTN 20-07	PIBD2024F075	12.3750	10.5Y	6/3/2024	3665	10.03					4.3226	4.0587	4.0587
FXTN 20-08	PIBD2024H086	12.8750	10.5Y	8/5/2024	3728	10.21					4.3396	4.0752	4.0752
FXTN 20-09	PIBD2024K091	13.7500	10.5Y	11/11/2024	3826	10.48					4.3659	4.1008	4.1008
FXTN 20-10	PIBD2025D103	12.1250	11Y	4/14/2025	3980	10.90					4.4072	4.1411	4.1411
FXTN 20-11	PIBD2025J116	12.1250	12Y	10/20/2025	4169	11.41					4.4580	4.1906	4.1906
FXTN 25-01	PIBD2525K015	18.2500	12Y	11/29/2025	4209	11.52					4.4687	4.2011	4.2011
FXTN 20-12	PIBD2026A122	10.2500	12Y	1/19/2026	4260	11.66					4.4824	4.2145	4.2145
RTB 15-01	PIID1526J019	6.2500	13Y	10/20/2026	4534	12.41					4.5560	4.2862	4.2862
FXTN 20-13	PIBD2026L139	8.0000	13Y	12/7/2026	4582	12.54					4.5689	4.2988	4.2988
RTB 15-02	PIID1527C023	5.3750	13Y	3/1/2027	4666	12.77	84.330000	4.3750	3:45:26 PM	4.3355	4.5914	4.3208	4.3208
FXTN 20-14	PIBD2027I140	8.6250	14Y	9/6/2027	4855	13.29					4.6422	4.3703	4.3703
FXTN 20-15	PIBD2028L151	9.5000	15Y	12/4/2028	5310	14.54					4.7644	4.4894	4.4894
FXTN 20-16	PIBD2030E166	8.7500	17Y	5/27/2030	5849	16.01					4.9091	4.6305	4.6305
FXTN 25-02	PIBD2530G029	12.5000	17Y	7/28/2030	5911	16.18					4.9257	4.6468	4.6468
FXTN 25-03	PIBD2531A032	11.2500	17Y	1/26/2031	6093	16.68					4.9746	4.6944	4.6944
FXTN 20-17	PIBD2031G171	8.0000	18Y	7/19/2031	6267	17.16	23,275.200000	4.4450	4:11:34 PM	4.4743	5.0213	4.7400	4.7400
FXTN 25-04	PIBD2531J042	9.3750	18Y	10/5/2031	6345	17.37					5.0423	4.7604	4.7604
FXTN 20-18	PIBD2032B183	5.8750	18Y	2/2/2032	6465	17.70					5.0745	4.7919	4.7919
RTB 20-01	PIID2032C014	5.8750	18Y	3/1/2032	6493	17.78	265.985000	4.7000	2:53:09 PM	4.7602	5.0820	4.7992	4.7992
FXTN 20-19	PIBD2032I195	5.7500	19Y	9/27/2032	6703	18.35					5.1384	4.8542	4.8542
FXTN 25-05	PIBD2532K057	8.5000	19Y	11/29/2032	6766	18.52					5.1553	4.8707	4.8707
FXTN 20-20 *	PIBD2033C206	3.6250	20Y	3/21/2033	6878	18.83	5.000000	4.9000	2:28:21 PM	4.9482	5.1854	4.9000	4.9000
FXTN 25-06	PIBD2534K062	9.2500	25Y	11/5/2034	7472	20.46					5.1779	4.9258	4.9221
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	7801	21.36					5.1737	4.9402	4.9344
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	7878	21.57	999.400000	5.0250	4:08:01 PM	5.0589	5.1728	4.9435	4.9372
FXTN 25-09	PIBD2536I097	7.6250	25Y	9/29/2036	8166	22.36					5.1691	4.9560	4.9480
FXTN 25-10	PIBD2537H103	5.7500	25Y	8/16/2037	8487	23.24	27.750000	4.9500	2:37:55 PM	5.0144	5.1651	4.9700	4.9599
RTB 25-01 *	PIID2537J015	6.1250	25Y	10/24/2037	8556	23.43	6,139.625339	4.9000	4:06:08 PM	4.9466	5.1642	4.9730	4.9625