

Interpolated Bonds
May 23, 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	50	0.14					1.5700	1.4175	1.4175
RTB 05-08	PIID0514I080	6.2500	4M	9/24/2014	121	0.33	8.040000	2.0000	10:44:47 AM	2.0000	1.4431	1.2750	1.3000
FXTN 07-46	PIBD0714J466	6.5000	4M	10/4/2014	131	0.36					1.5291	1.3583	1.3952
SPTB 10-03	SPTB1014J037	12.2500	5M	10/14/2014	141	0.39					1.6150	1.4417	1.4905
FXTN 10-36	PIBD1015B367	12.3750	9M	2/24/2015	274	0.75					2.0234	1.8593	1.8802
FXTN 05-68	PIBD0515E685	6.3750	1Y	5/13/2015	352	0.96	0.100000	1.3500	10:46:21 AM	1.3500	2.1663	1.9880	1.9880
FXTN 07-47	PIBD0715E477	8.3750	1Y	5/22/2015	361	0.99	5.000000	1.6000	10:39:03 AM	1.6000	2.1812	1.9978	1.9978
FXTN 04-20	PIBD0415G203	4.8750	1.5Y	7/21/2015	421	1.15					2.2805	2.0629	2.0630
RTB 05-09	PIID0515H097	5.8750	1.5Y	8/19/2015	450	1.23					2.3285	2.0944	2.0946
FXTN 10-37	PIBD1015H370	11.8750	1.5Y	8/25/2015	456	1.25					2.3385	2.1009	2.1011
FXTN 05-69	PIBD0515K697	4.6250	2Y	11/25/2015	548	1.50					2.4908	2.2008	2.2011
FXTN 10-38	PIBD1015L384	10.1250	2Y	12/15/2015	568	1.56					2.5239	2.2225	2.2228
FXTN 10-39	PIBD1016A393	9.2500	2Y	1/12/2016	596	1.63					2.5703	2.2529	2.2533
FXTN 07-48	PIBD0716A488	7.0000	2Y	1/27/2016	611	1.67					2.5951	2.2692	2.2696
RTB 05-10	PIID0516C107	6.0000	2Y	3/3/2016	647	1.77					2.6547	2.3083	2.3087
FXTN 10-40	PIBD1016C407	7.5000	2Y	3/30/2016	674	1.85					2.6994	2.3376	2.3381
FXTN 03-20	PIBD0316D206	1.6250	2Y	4/25/2016	700	1.92	6,261.400000	2.3700	3:49:39 PM	2.3685	2.7425	2.3658	2.3663
FXTN 10-41 *	PIBD1016D416	7.0000	2Y	4/27/2016	702	1.92					2.7458	2.3680	2.3685
FXTN 10-42	PIBD1016I420	9.1250	2.5Y	9/4/2016	832	2.28					2.8121	2.4598	2.4625
RTB 07-01	PIID0716I018	7.0000	2.5Y	9/24/2016	852	2.33	1.380000	2.5250	9:34:37 AM	2.5250	2.8223	2.4739	2.4770
FXTN 10-43	PIBD1016K436	6.2500	2.5Y	11/16/2016	905	2.48					2.8493	2.5113	2.5153
FXTN 07-49	PIBD0717C493	7.0000	3Y	3/31/2017	1040	2.85	1.000000	3.0500	4:10:32 PM	3.0500	2.9181	2.6066	2.6129
FXTN 20-01	PIBD2017D011	14.3750	3Y	4/24/2017	1064	2.91					2.9303	2.6235	2.6303
FXTN 03-21 *	PIBD0317E212	2.8750	3Y	5/22/2017	1092	2.99	415.350000	2.6650	4:07:02 PM	2.6496	2.9446	2.6433	2.6505
FXTN 05-70	PIBD0517G705	4.6250	3.5Y	7/5/2017	1136	3.11	4,900.000000	2.7000	10:54:07 AM	2.7000	2.9846	2.6881	2.6945
RTB 07-02	PIID0717H026	6.6250	3.5Y	8/19/2017	1181	3.23					3.0255	2.7339	2.7395
FXTN 10-44	PIBD1017H447	7.7500	3.5Y	8/23/2017	1185	3.24					3.0291	2.7379	2.7435
FXTN 07-50	PIBD0717J502	5.3750	3.5Y	10/28/2017	1251	3.43	1.000000	3.2000	4:14:35 PM	3.2000	3.0890	2.8051	2.8095
FXTN 05-71	PIBD0517K719	4.1250	3.5Y	11/8/2017	1262	3.46					3.0990	2.8163	2.8205
FXTN 10-45	PIBD1018A451	5.8750	4Y	1/31/2018	1346	3.69					3.1754	2.9017	2.9044
FXTN 05-72 *	PIBD0518E723	2.1250	4Y	5/23/2018	1458	3.99	169.500000	3.1250	3:14:57 PM	3.0164	3.2771	3.0157	3.0164
FXTN 07-51	PIBD0718H511	5.0000	4.5Y	8/18/2018	1545	4.23	80.000000	3.2100	4:00:45 PM	3.2100	3.4691	3.1532	3.1409
FXTN 10-47	PIBD1018K478	8.8750	4.5Y	11/20/2018	1639	4.49					3.6765	3.3018	3.2754
FXTN 10-48	PIBD1019B485	7.8750	5Y	2/19/2019	1730	4.74	10.000000	3.4500	4:11:25 PM	3.4500	3.8773	3.4457	3.4056
FXTN 07-53 *	PIBD0719D531	5.0000	5Y	4/26/2019	1796	4.92					4.0229	3.5500	3.5000
FXTN 07-54	PIBD0719G547	4.7500	5.5Y	7/19/2019	1880	5.15					4.0091	3.5529	3.4974
FXTN 07-55	PIBD0719H555	4.7500	5.5Y	8/30/2019	1922	5.26					4.0021	3.5543	3.4962
FXTN 07-56	PIBD0719K560	3.8750	5.5Y	11/22/2019	2006	5.49	4.650000	3.5000	10:12:43 AM	3.5000	3.9883	3.5572	3.4936
FXTN 10-50	PIBD1020B508	7.7500	6Y	2/18/2020	2094	5.73					3.9738	3.5602	3.4909
RTB 10-01	PIID1020H015	7.2500	6.5Y	8/19/2020	2277	6.23	11.260000	3.5350	10:41:57 AM	3.5350	3.9436	3.5664	3.4854
FXTN 10-51	PIBD1020I510	6.1250	6.5Y	9/16/2020	2305	6.31	79.454000	3.5550	11:22:12 AM	3.5550	3.9390	3.5674	3.4845
FXTN 10-52	PIBD1020L525	5.8750	7Y	12/16/2020	2396	6.56	1.300000	3.5500	4:12:03 PM	3.5500	3.9240	3.5705	3.4817
RTB 10-02	PIID1021C027	7.3750	7Y	3/3/2021	2473	6.77	4,501.000000	3.4500	4:12:45 PM	3.4750	3.9113	3.5731	3.4794
FXTN 07-57	PIBD0721C574	3.5000	7Y	3/20/2021	2490	6.82	200.000000	3.5250	4:06:18 PM	3.5375	3.9085	3.5737	3.4789

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FXTN 10-53 *	PIBD1021D531	6.5000	7Y	4/28/2021	2529	6.92					3.9021	3.5750	3.4777
RTB 10-03	PIID1021J039	5.7500	7.5Y	10/20/2021	2704	7.40					3.9491	3.6376	3.5591
FXTN 10-55	PIBD1021K551	5.7500	7.5Y	11/24/2021	2739	7.50					3.9585	3.6502	3.5754
FXTN 10-54	PIBD1022G545	6.3750	8Y	1/19/2022	2795	7.65	411.664908	3.6125	2:18:02 PM	3.6047	3.9735	3.6702	3.6014
FXTN 20-02	PIBD2022C021	15.0000	8Y	3/14/2022	2849	7.80					3.9880	3.6895	3.6265
FXTN 10-56	PIBD1022H562	4.8750	8.5Y	8/2/2022	2990	8.19	800.000000	3.6250	9:34:08 AM	3.6250	4.0258	3.7400	3.6921
FXTN 10-57	PIBD1022I570	4.7500	8.5Y	9/13/2022	3032	8.30					4.0371	3.7550	3.7116
FXTN 20-03	PIBD2022J033	12.7500	8.5Y	10/17/2022	3066	8.39					4.0462	3.7672	3.7275
FXTN 10-58	PIBD1022L585	4.0000	9Y	12/6/2022	3116	8.53					4.0596	3.7851	3.7507
FXTN 20-04	PIBD2023B048	13.0000	9Y	2/20/2023	3192	8.74					4.0800	3.8123	3.7861
FXTN 20-05	PIBD2023E054	11.8750	9.5Y	5/29/2023	3290	9.01					4.1063	3.8474	3.8316
RTB 10-04	PIID1023H046	3.2500	9.5Y	8/15/2023	3368	9.22	33.600000	3.9000	3:43:42 PM	3.8564	4.1273	3.8753	3.8679
FXTN 20-06 *	PIBD2023J068	11.3750	10Y	10/23/2023	3437	9.41					4.1458	3.9000	3.9000
FXTN 20-07	PIBD2024F075	12.3750	10.5Y	6/3/2024	3661	10.02					4.2072	3.9619	3.9619
FXTN 20-08	PIBD2024H086	12.8750	10.5Y	8/5/2024	3724	10.20					4.2244	3.9793	3.9793
FXTN 20-09	PIBD2024K091	13.7500	10.5Y	11/11/2024	3822	10.46					4.2513	4.0064	4.0064
FXTN 20-10	PIBD2025D103	12.1250	11Y	4/14/2025	3976	10.89					4.2935	4.0490	4.0490
FXTN 20-11	PIBD2025J116	12.1250	12Y	10/20/2025	4165	11.40					4.3453	4.1012	4.1012
FXTN 25-01	PIBD2525K015	18.2500	12Y	11/29/2025	4205	11.51					4.3562	4.1123	4.1123
FXTN 20-12	PIBD2026A122	10.2500	12Y	1/19/2026	4256	11.65					4.3702	4.1264	4.1264
RTB 15-01	PIID1526J019	6.2500	13Y	10/20/2026	4530	12.40	81.500000	4.2000	3:47:03 PM	4.2009	4.4453	4.2021	4.2021
FXTN 20-13	PIBD2026L139	8.0000	13Y	12/7/2026	4578	12.53					4.4584	4.2154	4.2154
RTB 15-02	PIID1527C023	5.3750	13Y	3/1/2027	4662	12.76	50.500000	4.2000	3:46:58 PM	4.1990	4.4814	4.2386	4.2386
FXTN 20-14	PIBD2027I140	8.6250	14Y	9/6/2027	4851	13.28					4.5332	4.2908	4.2908
FXTN 20-15	PIBD2028L151	9.5000	15Y	12/4/2028	5306	14.53					4.6579	4.4166	4.4166
FXTN 20-16	PIBD2030E166	8.7500	17Y	5/27/2030	5845	16.00					4.8056	4.5656	4.5656
FXTN 25-02	PIBD2530G029	12.5000	17Y	7/28/2030	5907	16.17	500.000000	4.4500	2:44:05 PM	4.4500	4.8226	4.5827	4.5827
FXTN 25-03	PIBD2531A032	11.2500	17Y	1/26/2031	6089	16.67					4.8724	4.6330	4.6330
FXTN 20-17	PIBD2031G171	8.0000	18Y	7/19/2031	6263	17.15	7,392.000000	4.4200	4:08:43 PM	4.4088	4.9201	4.6811	4.6811
FXTN 25-04	PIBD2531J042	9.3750	18Y	10/5/2031	6341	17.36					4.9415	4.7027	4.7027
FXTN 20-18	PIBD2032B183	5.8750	18Y	2/2/2032	6461	17.69	91.000000	5.1250	3:36:39 PM	4.7348	4.9743	4.7358	4.7358
RTB 20-01	PIID2032C014	5.8750	18Y	3/1/2032	6489	17.77	158.049000	4.6500	3:24:58 PM	4.7141	4.9820	4.7436	4.7436
FXTN 20-19	PIBD2032I195	5.7500	19Y	9/27/2032	6699	18.34					5.0396	4.8016	4.8016
FXTN 25-05	PIBD2532K057	8.5000	19Y	11/29/2032	6762	18.51					5.0568	4.8190	4.8190
FXTN 20-20 *	PIBD2033C206	3.6250	20Y	3/21/2033	6874	18.82	39.400000	4.9000	2:19:59 PM	4.8792	5.0875	4.8500	4.8500
FXTN 25-06	PIBD2534K062	9.2500	25Y	11/5/2034	7468	20.45	31.000000	5.0400	3:19:54 PM	5.0400	5.0808	4.8512	4.8552
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	7797	21.35	80.000000	5.0400	2:42:26 PM	5.0400	5.0772	4.8519	4.8581
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	7874	21.56	150.000000	4.9800	11:10:38 AM	4.9800	5.0763	4.8520	4.8588
FXTN 25-09	PIBD2536I097	7.6250	25Y	9/29/2036	8162	22.35	30.000000	5.0750	3:30:32 PM	5.0787	5.0731	4.8526	4.8614
FXTN 25-10	PIBD2537H103	5.7500	25Y	8/16/2037	8483	23.23					5.0695	4.8533	4.8642
RTB 25-01 *	PIID2537J015	6.1250	25Y	10/24/2037	8552	23.41	5,871.428000	4.9250	4:09:55 PM	4.8574	5.0687	4.8534	4.8648