

Interpolated Bonds
May 26, 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	49	0.13					1.5826	1.4226	1.0258
RTB 05-08	PIID0514I080	6.2500	4M	9/24/2014	120	0.33					1.4930	1.3333	1.3333
FXTN 07-46	PIBD0714J466	6.5000	4M	10/4/2014	130	0.36					1.5929	1.4325	1.4325
SPTB 10-03	SPTB1014J037	12.2500	5M	10/14/2014	140	0.38					1.6928	1.5317	1.5317
FXTN 10-36	PIBD1015B367	12.3750	9M	2/24/2015	273	0.75					2.0927	1.9302	1.9302
FXTN 05-68	PIBD0515E685	6.3750	1Y	5/13/2015	351	0.96					2.2345	2.0355	2.0354
FXTN 07-47	PIBD0715E477	8.3750	1Y	5/22/2015	360	0.99	5.000000	1.5750	9:04:48 AM	1.5750	2.2530	2.0446	2.0445
FXTN 04-20	PIBD0415G203	4.8750	1.5Y	7/21/2015	420	1.15					2.3764	2.1054	2.1051
RTB 05-09	PIID0515H097	5.8750	1.5Y	8/19/2015	449	1.23	1.246285	1.5000	11:54:57 AM	1.5000	2.4360	2.1347	2.1344
FXTN 10-37	PIBD1015H370	11.8750	1.5Y	8/25/2015	455	1.25					2.4483	2.1408	2.1405
FXTN 05-69	PIBD0515K697	4.6250	2Y	11/25/2015	547	1.50					2.6375	2.2340	2.2335
FXTN 10-38	PIBD1015L384	10.1250	2Y	12/15/2015	567	1.55					2.6786	2.2543	2.2537
FXTN 10-39	PIBD1016A393	9.2500	2Y	1/12/2016	595	1.63					2.7362	2.2826	2.2820
FXTN 07-48	PIBD0716A488	7.0000	2Y	1/27/2016	610	1.67	1.000000	2.7000	11:24:10 AM	2.7000	2.7671	2.2978	2.2971
RTB 05-10	PIID0516C107	6.0000	2Y	3/3/2016	646	1.77	1.300000	3.2500	3:13:55 PM	3.2500	2.8411	2.3343	2.3335
FXTN 10-40	PIBD1016C407	7.5000	2Y	3/30/2016	673	1.84					2.8966	2.3616	2.3608
FXTN 03-20	PIBD0316D206	1.6250	2Y	4/25/2016	699	1.91	863.000000	2.3875	4:00:54 PM	2.3874	2.9501	2.3880	2.3871
FXTN 10-41 *	PIBD1016D416	7.0000	2Y	4/27/2016	701	1.92					2.9542	2.3900	2.3891
FXTN 10-42	PIBD1016I420	9.1250	2.5Y	9/4/2016	831	2.28					2.9604	2.5350	2.5055
RTB 07-01	PIID0716I018	7.0000	2.5Y	9/24/2016	851	2.33	4.494700	3.0000	12:04:41 PM	2.5770	2.9614	2.5573	2.5234
FXTN 10-43	PIBD1016K436	6.2500	2.5Y	11/16/2016	904	2.48					2.9639	2.6164	2.5709
FXTN 07-49	PIBD0717C493	7.0000	3Y	3/31/2017	1039	2.84	5.300000	3.1000	11:24:35 AM	3.1000	2.9704	2.7670	2.6917
FXTN 20-01	PIBD2017D011	14.3750	3Y	4/24/2017	1063	2.91					2.9716	2.7938	2.7132
FXTN 03-21 *	PIBD0317E212	2.8750	3Y	5/22/2017	1091	2.99	50.000000	2.7000	3:37:44 PM	2.7000	2.9729	2.8250	2.7383
FXTN 05-70	PIBD0517G705	4.6250	3.5Y	7/5/2017	1135	3.11					3.0205	2.8611	2.7752
RTB 07-02	PIID0717H026	6.6250	3.5Y	8/19/2017	1180	3.23					3.0692	2.8980	2.8129
FXTN 10-44	PIBD1017H447	7.7500	3.5Y	8/23/2017	1184	3.24					3.0735	2.9012	2.8163
FXTN 07-50	PIBD0717J502	5.3750	3.5Y	10/28/2017	1250	3.42					3.1449	2.9553	2.8716
FXTN 05-71	PIBD0517K719	4.1250	3.5Y	11/8/2017	1261	3.45	468.170000	3.0400	3:43:33 PM	3.0400	3.1568	2.9643	2.8808
FXTN 10-45	PIBD1018A451	5.8750	4Y	1/31/2018	1345	3.68	297.560000	3.0400	3:36:23 PM	3.0417	3.2477	3.0332	2.9513
FXTN 05-72 *	PIBD0518E723	2.1250	4Y	5/23/2018	1457	3.99	104.300000	3.4750	3:05:56 PM	3.0553	3.3688	3.1250	3.0452
FXTN 07-51	PIBD0718H511	5.0000	4.5Y	8/18/2018	1544	4.23	406.000000	3.2000	4:12:42 PM	3.2061	3.4996	3.2537	3.1944
FXTN 10-47	PIBD1018K478	8.8750	4.5Y	11/20/2018	1638	4.48					3.6410	3.3928	3.3557
FXTN 10-48	PIBD1019B485	7.8750	5Y	2/19/2019	1729	4.73					3.7778	3.5274	3.5118
FXTN 07-53 *	PIBD0719D531	5.0000	5Y	4/26/2019	1795	4.91	16.000000	3.5000	11:04:38 AM	3.5000	3.8771	3.6250	3.6250
FXTN 07-54	PIBD0719G547	4.7500	5.5Y	7/19/2019	1879	5.14	153.976000	3.3750	3:12:02 PM	3.3736	3.8835	3.6336	3.6081
FXTN 07-55	PIBD0719H555	4.7500	5.5Y	8/30/2019	1921	5.26					3.8868	3.6379	3.5997
FXTN 07-56	PIBD0719K560	3.8750	5.5Y	11/22/2019	2005	5.49					3.8932	3.6465	3.5829
FXTN 10-50	PIBD1020B508	7.7500	6Y	2/18/2020	2093	5.73	20.000000	3.5000	11:35:26 AM	3.5000	3.8999	3.6555	3.5652
RTB 10-01	PIID1020H015	7.2500	6.5Y	8/19/2020	2276	6.23					3.9140	3.6742	3.5285
FXTN 10-51	PIBD1020I510	6.1250	6.5Y	9/16/2020	2304	6.31	34.643000	3.5500	11:25:24 AM	3.5500	3.9161	3.6771	3.5229
FXTN 10-52	PIBD1020L525	5.8750	7Y	12/16/2020	2395	6.56	1.200000	3.3000	11:24:59 AM	3.3000	3.9231	3.6864	3.5046
RTB 10-02	PIID1021C027	7.3750	7Y	3/3/2021	2472	6.77	100.000000	3.4800	3:17:28 PM	3.4800	3.9290	3.6943	3.4891
FXTN 07-57	PIBD0721C574	3.5000	7Y	3/20/2021	2489	6.81					3.9303	3.6960	3.4857

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FXTN 10-53 *	PIBD1021D531	6.5000	7Y	4/28/2021	2528	6.92					3.9333	3.7000	3.4779
RTB 10-03	PIID1021J039	5.7500	7.5Y	10/20/2021	2703	7.40					3.9799	3.7385	3.5593
FXTN 10-55	PIBD1021K551	5.7500	7.5Y	11/24/2021	2738	7.50					3.9892	3.7463	3.5755
FXTN 10-54	PIBD1022G545	6.3750	8Y	1/19/2022	2794	7.65	50.000000	3.6000	10:52:53 AM	3.6000	4.0041	3.7586	3.6016
FXTN 20-02	PIBD2022C021	15.0000	8Y	3/14/2022	2848	7.80					4.0185	3.7705	3.6267
FXTN 10-56	PIBD1022H562	4.8750	8.5Y	8/2/2022	2989	8.18					4.0560	3.8015	3.6922
FXTN 10-57	PIBD1022I570	4.7500	8.5Y	9/13/2022	3031	8.30	90.000000	3.8000	2:57:18 PM	3.8000	4.0672	3.8108	3.7117
FXTN 20-03	PIBD2022J033	12.7500	8.5Y	10/17/2022	3065	8.39					4.0762	3.8183	3.7275
FXTN 10-58	PIBD1022L585	4.0000	9Y	12/6/2022	3115	8.53					4.0896	3.8293	3.7508
FXTN 20-04	PIBD2023B048	13.0000	9Y	2/20/2023	3191	8.74					4.1098	3.8460	3.7861
FXTN 20-05	PIBD2023E054	11.8750	9.5Y	5/29/2023	3289	9.00					4.1359	3.8676	3.8317
RTB 10-04	PIID1023H046	3.2500	9.5Y	8/15/2023	3367	9.22	7.200000	4.1240	3:39:20 PM	3.8548	4.1566	3.8848	3.8679
FXTN 20-06 *	PIBD2023J068	11.3750	10Y	10/23/2023	3436	9.41					4.1750	3.9000	3.9000
FXTN 20-07	PIBD2024F075	12.3750	10.5Y	6/3/2024	3660	10.02					4.2319	3.9587	3.9587
FXTN 20-08	PIBD2024H086	12.8750	10.5Y	8/5/2024	3723	10.19					4.2479	3.9752	3.9752
FXTN 20-09	PIBD2024K091	13.7500	10.5Y	11/11/2024	3821	10.46					4.2728	4.0008	4.0008
FXTN 20-10	PIBD2025D103	12.1250	11Y	4/14/2025	3975	10.88					4.3119	4.0411	4.0411
FXTN 20-11	PIBD2025J116	12.1250	12Y	10/20/2025	4164	11.40	38.840000	4.2500	11:48:43 AM	4.2500	4.3599	4.0906	4.0906
FXTN 25-01	PIBD2525K015	18.2500	12Y	11/29/2025	4204	11.51					4.3701	4.1011	4.1011
FXTN 20-12	PIBD2026A122	10.2500	12Y	1/19/2026	4255	11.65	23.050000	4.3000	12:04:04 PM	4.3000	4.3830	4.1145	4.1145
RTB 15-01	PIID1526J019	6.2500	13Y	10/20/2026	4529	12.40	27.500000	4.2500	3:55:15 PM	4.2863	4.4526	4.1862	4.1862
FXTN 20-13	PIBD2026L139	8.0000	13Y	12/7/2026	4577	12.53	8.000000	4.3750	12:05:04 PM	4.3750	4.4648	4.1988	4.1988
RTB 15-02	PIID1527C023	5.3750	13Y	3/1/2027	4661	12.76	60.500000	4.2000	3:35:37 PM	4.2012	4.4861	4.2208	4.2208
FXTN 20-14	PIBD2027I140	8.6250	14Y	9/6/2027	4850	13.28					4.5341	4.2703	4.2703
FXTN 20-15	PIBD2028L151	9.5000	15Y	12/4/2028	5305	14.52					4.6497	4.3894	4.3894
FXTN 20-16	PIBD2030E166	8.7500	16Y	5/27/2030	5844	16.00					4.7866	4.5305	4.5305
FXTN 25-02	PIBD2530G029	12.5000	17Y	7/28/2030	5906	16.17					4.8023	4.5468	4.5468
FXTN 25-03	PIBD2531A032	11.2500	17Y	1/26/2031	6088	16.67					4.8485	4.5944	4.5944
FXTN 20-17	PIBD2031G171	8.0000	18Y	7/19/2031	6262	17.14	4,316.490000	4.4100	4:07:01 PM	4.4078	4.8927	4.6400	4.6400
FXTN 25-04	PIBD2531J042	9.3750	18Y	10/5/2031	6340	17.36					4.9125	4.6604	4.6604
FXTN 20-18	PIBD2032B183	5.8750	18Y	2/2/2032	6460	17.69	1.000000	4.9000	9:26:19 AM	4.9000	4.9430	4.6919	4.6919
RTB 20-01	PIID2032C014	5.8750	18Y	3/1/2032	6488	17.76	21.900000	4.6000	3:34:26 PM	4.7129	4.9501	4.6992	4.6992
FXTN 20-19	PIBD2032I195	5.7500	19Y	9/27/2032	6698	18.34					5.0035	4.7542	4.7542
FXTN 25-05	PIBD2532K057	8.5000	19Y	11/29/2032	6761	18.51					5.0195	4.7707	4.7707
FXTN 20-20 *	PIBD2033C206	3.6250	20Y	3/21/2033	6873	18.82	15.516000	5.2500	2:13:28 PM	5.2322	5.0479	4.8000	4.8000
FXTN 25-06	PIBD2534K062	9.2500	25Y	11/5/2034	7467	20.44					5.0681	4.8472	4.8431
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	7796	21.34					5.0793	4.8733	4.8670
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	7873	21.56	54.000000	4.9800	11:40:15 AM	4.9796	5.0819	4.8794	4.8726
FXTN 25-09	PIBD2536I097	7.6250	25Y	9/29/2036	8161	22.34	201.000000	5.0750	10:59:59 AM	5.0498	5.0917	4.9022	4.8935
FXTN 25-10	PIBD2537H103	5.7500	25Y	8/16/2037	8482	23.22	10.373000	5.0250	12:21:03 PM	5.2307	5.1027	4.9277	4.9168
RTB 25-01 *	PIID2537J015	6.1250	25Y	10/24/2037	8551	23.41	1,212.453000	5.0850	3:33:18 PM	4.8954	5.1050	4.9332	4.9218