

**Interpolated Bonds**  
**May 30, 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	1M	7/15/2014	43	0.12					1.3814	1.2307	1.2307
RTB 05-08	PIID0514I080	6.2500	4M	9/24/2014	114	0.31					1.4628	1.2967	1.2967
FXTN 07-46	PIBD0714J466	6.5000	4M	10/4/2014	124	0.34					1.5669	1.4046	1.4046
SPTB 10-03	SPTB1014J037	12.2500	5M	10/14/2014	134	0.37					1.6710	1.5125	1.5125
FXTN 10-36	PIBD1015B367	12.3750	9M	2/24/2015	267	0.73					2.0442	1.8942	1.8942
FXTN 05-68	PIBD0515E685	6.3750	1Y	5/13/2015	345	0.94					2.1631	1.9817	1.9817
FXTN 07-47	PIBD0715E477	8.3750	1Y	5/22/2015	354	0.97					2.1793	1.9898	1.9899
FXTN 04-20	PIBD0415G203	4.8750	1.5Y	7/21/2015	414	1.13					2.2874	2.0442	2.0443
RTB 05-09	PIID0515H097	5.8750	1.5Y	8/19/2015	443	1.21	0.250000	1.5600	3:26:16 PM	1.5600	2.3396	2.0704	2.0706
FXTN 10-37	PIBD1015H370	11.8750	1.5Y	8/25/2015	449	1.23					2.3505	2.0759	2.0760
FXTN 05-69	PIBD0515K697	4.6250	1.5Y	11/25/2015	541	1.48					2.5162	2.1592	2.1594
FXTN 10-38	PIBD1015L384	10.1250	2Y	12/15/2015	561	1.54					2.5523	2.1773	2.1775
FXTN 10-39	PIBD1016A393	9.2500	2Y	1/12/2016	589	1.61					2.6027	2.2026	2.2029
FXTN 07-48	PIBD0716A488	7.0000	2Y	1/27/2016	604	1.65	1,566.300000	2.1250	3:53:02 PM	2.1095	2.6297	2.2162	2.2165
RTB 05-10	PIID0516C107	6.0000	2Y	3/3/2016	640	1.75					2.6946	2.2488	2.2491
FXTN 10-40	PIBD1016C407	7.5000	2Y	3/30/2016	667	1.83					2.7432	2.2732	2.2736
FXTN 03-20	PIBD0316D206	1.6250	2Y	4/25/2016	693	1.90	7,928.940000	2.3350	3:30:59 PM	2.3364	2.7901	2.2968	2.2972
FXTN 10-41 *	PIBD1016D416	7.0000	2Y	4/27/2016	695	1.90					2.7937	2.2986	2.2990
FXTN 10-42	PIBD1016I420	9.1250	2.5Y	9/4/2016	825	2.26					2.8144	2.4074	2.4106
RTB 07-01	PIID0716I018	7.0000	2.5Y	9/24/2016	845	2.31					2.8176	2.4241	2.4277
FXTN 10-43	PIBD1016K436	6.2500	2.5Y	11/16/2016	898	2.46					2.8260	2.4685	2.4732
FXTN 07-49	PIBD0717C493	7.0000	3Y	3/31/2017	1033	2.83	62.000000	2.5000	4:12:50 PM	2.6226	2.8475	2.5815	2.5891
FXTN 20-01	PIBD2017D011	14.3750	3Y	4/24/2017	1057	2.89					2.8513	2.6016	2.6097
FXTN 03-21 *	PIBD0317E212	2.8750	3Y	5/22/2017	1085	2.97	345.650000	2.6400	3:43:39 PM	2.6357	2.8558	2.6250	2.6337
FXTN 05-70	PIBD0517G705	4.6250	3.5Y	7/5/2017	1129	3.09	47.548000	2.7100	3:49:46 PM	2.7100	2.9069	2.6701	2.6749
RTB 07-02	PIID0717H026	6.6250	3.5Y	8/19/2017	1174	3.21					2.9592	2.7162	2.7169
FXTN 10-44	PIBD1017H447	7.7500	3.5Y	8/23/2017	1178	3.23					2.9639	2.7203	2.7207
FXTN 07-50	PIBD0717J502	5.3750	3.5Y	10/28/2017	1244	3.41	1.000000	3.1250	10:01:32 AM	3.1250	3.0406	2.7879	2.7824
FXTN 05-71	PIBD0517K719	4.1250	3.5Y	11/8/2017	1255	3.44					3.0534	2.7992	2.7927
FXTN 10-45	PIBD1018A451	5.8750	4Y	1/31/2018	1339	3.67					3.1510	2.8852	2.8713
FXTN 05-72 *	PIBD0518E723	2.1250	4Y	5/23/2018	1451	3.97	134.500000	2.9500	3:15:45 PM	2.9760	3.2812	3.0000	2.9760
FXTN 07-51	PIBD0718H511	5.0000	4.5Y	8/18/2018	1538	4.21	1.496687	3.1000	2:15:40 PM	3.0532	3.4040	3.1416	3.0479
FXTN 10-47	PIBD1018K478	8.8750	4.5Y	11/20/2018	1632	4.47					3.5367	3.2945	3.1256
FXTN 10-48	PIBD1019B485	7.8750	5Y	2/19/2019	1723	4.72	102.800000	3.2500	11:50:40 AM	3.2554	3.6651	3.4426	3.2008
FXTN 07-53 *	PIBD0719D531	5.0000	5Y	4/26/2019	1789	4.90					3.7583	3.5500	3.2554
FXTN 07-54	PIBD0719G547	4.7500	5.5Y	7/19/2019	1873	5.13	50.000000	3.2750	11:49:36 AM	3.2750	3.7738	3.5434	3.2816
FXTN 07-55	PIBD0719H555	4.7500	5.5Y	8/30/2019	1915	5.24					3.7816	3.5402	3.2947
FXTN 07-56	PIBD0719K560	3.8750	5.5Y	11/22/2019	1999	5.47	250.000000	3.2500	3:29:08 PM	3.2800	3.7971	3.5336	3.3209
FXTN 10-50	PIBD1020B508	7.7500	6Y	2/18/2020	2087	5.71					3.8133	3.5267	3.3483
RTB 10-01	PIID1020H015	7.2500	6.5Y	8/19/2020	2270	6.21					3.8472	3.5124	3.4054
FXTN 10-51	PIBD1020I510	6.1250	6.5Y	9/16/2020	2298	6.29	50.000000	3.5000	11:28:27 AM	3.5000	3.8523	3.5102	3.4141
FXTN 10-52	PIBD1020L525	5.8750	7Y	12/16/2020	2389	6.54					3.8691	3.5031	3.4425
RTB 10-02	PIID1021C027	7.3750	7Y	3/3/2021	2466	6.75	3,408.000000	3.4700	4:06:05 PM	3.4731	3.8834	3.4971	3.4665
FXTN 07-57	PIBD0721C574	3.5000	7Y	3/20/2021	2483	6.80	950.311000	3.5150	4:09:23 PM	3.5230	3.8865	3.4957	3.4718

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FXTN 10-53 *	PIBD1021D531	6.5000	7Y	4/28/2021	2522	6.90					3.8937	3.4927	3.4840
RTB 10-03	PIID1021J039	5.7500	7.5Y	10/20/2021	2697	7.38					3.9419	3.5712	3.5642
FXTN 10-55	PIBD1021K551	5.7500	7.5Y	11/24/2021	2732	7.48	61.000000	3.6050	11:01:19 AM	3.6050	3.9515	3.5869	3.5802
FXTN 10-54	PIBD1022G545	6.3750	8Y	1/19/2022	2788	7.63	1,250.265000	3.5750	11:39:49 AM	3.5750	3.9670	3.6120	3.6059
FXTN 20-02	PIBD2022C021	15.0000	8Y	3/14/2022	2842	7.78					3.9818	3.6362	3.6306
FXTN 10-56	PIBD1022H562	4.8750	8.5Y	8/2/2022	2983	8.17					4.0207	3.6995	3.6952
FXTN 10-57	PIBD1022I570	4.7500	8.5Y	9/13/2022	3025	8.28					4.0322	3.7183	3.7144
FXTN 20-03	PIBD2022J033	12.7500	8.5Y	10/17/2022	3059	8.38					4.0416	3.7336	3.7300
FXTN 10-58	PIBD1022L585	4.0000	9Y	12/6/2022	3109	8.51					4.0554	3.7560	3.7529
FXTN 20-04	PIBD2023B048	13.0000	9Y	2/20/2023	3185	8.72					4.0763	3.7901	3.7878
FXTN 20-05	PIBD2023E054	11.8750	9Y	5/29/2023	3283	8.99					4.1033	3.8341	3.8327
RTB 10-04	PIID1023H046	3.2500	9.5Y	8/15/2023	3361	9.20	192.940000	3.7500	3:53:31 PM	3.7204	4.1248	3.8690	3.8684
FXTN 20-06 *	PIBD2023J068	11.3750	10Y	10/23/2023	3430	9.39					4.1438	3.9000	3.9000
FXTN 20-07	PIBD2024F075	12.3750	10.5Y	6/3/2024	3654	10.00					4.1992	3.9577	3.9577
FXTN 20-08	PIBD2024H086	12.8750	10.5Y	8/5/2024	3717	10.18					4.2148	3.9739	3.9739
FXTN 20-09	PIBD2024K091	13.7500	10.5Y	11/11/2024	3815	10.44					4.2391	3.9991	3.9991
FXTN 20-10	PIBD2025D103	12.1250	11Y	4/14/2025	3969	10.87					4.2772	4.0388	4.0388
FXTN 20-11	PIBD2025J116	12.1250	12Y	10/20/2025	4158	11.38					4.3239	4.0875	4.0875
FXTN 25-01	PIBD2525K015	18.2500	12Y	11/29/2025	4198	11.49					4.3338	4.0978	4.0978
FXTN 20-12	PIBD2026A122	10.2500	12Y	1/19/2026	4249	11.63					4.3464	4.1109	4.1109
RTB 15-01	PIID1526J019	6.2500	13Y	10/20/2026	4523	12.38	220.600000	4.1200	11:43:38 AM	4.1200	4.4142	4.1814	4.1814
FXTN 20-13	PIBD2026L139	8.0000	13Y	12/7/2026	4571	12.51					4.4261	4.1938	4.1938
RTB 15-02	PIID1527C023	5.3750	13Y	3/1/2027	4655	12.74	10.250000	4.1200	10:51:38 AM	4.1231	4.4469	4.2154	4.2154
FXTN 20-14	PIBD2027I140	8.6250	14Y	9/6/2027	4844	13.26					4.4937	4.2641	4.2641
FXTN 20-15	PIBD2028L151	9.5000	15Y	12/4/2028	5299	14.51					4.6062	4.3813	4.3813
FXTN 20-16	PIBD2030E166	8.7500	16Y	5/27/2030	5838	15.98					4.7396	4.5200	4.5200
FXTN 25-02	PIBD2530G029	12.5000	17Y	7/28/2030	5900	16.15					4.7549	4.5360	4.5360
FXTN 25-03	PIBD2531A032	11.2500	17Y	1/26/2031	6082	16.65					4.8000	4.5829	4.5829
FXTN 20-17	PIBD2031G171	8.0000	18Y	7/19/2031	6256	17.13	4,452.000000	4.4400	4:00:33 PM	4.4294	4.8430	4.6277	4.6277
FXTN 25-04	PIBD2531J042	9.3750	18Y	10/5/2031	6334	17.34					4.8623	4.6478	4.6478
FXTN 20-18	PIBD2032B183	5.8750	18Y	2/2/2032	6454	17.67	1.166000	5.2500	3:15:58 PM	5.1427	4.8920	4.6787	4.6787
RTB 20-01	PIID2032C014	5.8750	18Y	3/1/2032	6482	17.75	24.275000	4.7500	3:28:39 PM	4.7238	4.8989	4.6859	4.6859
FXTN 20-19	PIBD2032I195	5.7500	19Y	9/27/2032	6692	18.32	2.000000	5.0000	10:00:18 AM	5.0000	4.9509	4.7399	4.7399
FXTN 25-05	PIBD2532K057	8.5000	19Y	11/29/2032	6755	18.49					4.9665	4.7562	4.7562
FXTN 20-20 *	PIBD2033C206	3.6250	20Y	3/21/2033	6867	18.80	5.500000	4.8000	2:29:51 PM	4.7678	4.9942	4.7850	4.7850
FXTN 25-06	PIBD2534K062	9.2500	25Y	11/5/2034	7461	20.43					5.0317	4.8425	4.8429
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	7790	21.33	0.471000	5.3000	10:55:18 AM	5.3000	5.0524	4.8743	4.8749
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	7867	21.54	111.520000	4.9250	3:51:16 PM	4.9802	5.0573	4.8817	4.8824
FXTN 25-09	PIBD2536I097	7.6250	25Y	9/29/2036	8155	22.33	200.000000	5.0250	10:49:33 AM	5.0437	5.0754	4.9096	4.9105
FXTN 25-10	PIBD2537H103	5.7500	25Y	8/16/2037	8476	23.21	3.000000	5.3000	10:34:23 AM	5.3000	5.0956	4.9406	4.9418
RTB 25-01 *	PIID2537J015	6.1250	25Y	10/24/2037	8545	23.39	909.340000	4.9400	4:12:01 PM	4.9223	5.1000	4.9473	4.9485