

Interpolated Bonds
June 03, 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	41	0.11					1.3981	1.1975	1.1804
RTB 05-08	PIID0514I080	6.2500	4M	9/24/2014	112	0.31	50.000000	1.4750	2:45:55 PM	1.4750	1.3551	1.1635	1.1618
FXTN 07-46	PIBD0714J466	6.5000	4M	10/4/2014	122	0.33					1.4002	1.1937	1.1912
SPTB 10-03	SPTB1014J037	12.2500	5M	10/14/2014	132	0.36					1.4453	1.2239	1.2207
FXTN 10-36	PIBD1015B367	12.3750	9M	2/24/2015	265	0.73					1.8856	1.5150	1.5481
FXTN 05-68	PIBD0515E685	6.3750	11M	5/13/2015	343	0.94					2.0874	1.6466	1.7176
FXTN 07-47	PIBD0715E477	8.3750	1Y	5/22/2015	352	0.96					2.1107	1.6618	1.7371
FXTN 04-20	PIBD0415G203	4.8750	1.5Y	7/21/2015	412	1.13					2.2514	1.7742	1.8433
RTB 05-09	PIID0515H097	5.8750	1.5Y	8/19/2015	441	1.21					2.3177	1.8298	1.8916
FXTN 10-37	PIBD1015H370	11.8750	1.5Y	8/25/2015	447	1.22					2.3314	1.8414	1.9016
FXTN 05-69	PIBD0515K697	4.6250	1.5Y	11/25/2015	539	1.48					2.5418	2.0180	2.0551
FXTN 10-38	PIBD1015L384	10.1250	2Y	12/15/2015	559	1.53					2.5875	2.0564	2.0884
FXTN 10-39	PIBD1016A393	9.2500	2Y	1/12/2016	587	1.61					2.6515	2.1102	2.1351
FXTN 07-48	PIBD0716A488	7.0000	2Y	1/27/2016	602	1.65	160.946320	2.1000	3:57:12 PM	2.0997	2.6858	2.1390	2.1601
RTB 05-10	PIID0516C107	6.0000	2Y	3/3/2016	638	1.75	2.550000	2.0500	2:12:11 PM	2.0787	2.7681	2.2081	2.2202
FXTN 10-40	PIBD1016C407	7.5000	2Y	3/30/2016	665	1.82	150.000000	2.5000	3:47:34 PM	2.5000	2.8298	2.2599	2.2652
FXTN 03-20	PIBD0316D206	1.6250	2Y	4/25/2016	691	1.89	8,510.966000	2.3125	4:14:35 PM	2.3127	2.8892	2.3099	2.3086
FXTN 10-41 *	PIBD1016D416	7.0000	2Y	4/27/2016	693	1.90					2.8938	2.3137	2.3119
FXTN 10-42	PIBD1016I420	9.1250	2.5Y	9/4/2016	823	2.25	230.898000	2.3500	9:51:17 AM	2.3716	2.9077	2.4508	2.4208
RTB 07-01	PIID0716I018	7.0000	2.5Y	9/24/2016	843	2.31	0.500000	2.2500	2:40:02 PM	2.2500	2.9098	2.4719	2.4376
FXTN 10-43	PIBD1016K436	6.2500	2.5Y	11/16/2016	896	2.45					2.9155	2.5278	2.4820
FXTN 07-49	PIBD0717C493	7.0000	3Y	3/31/2017	1031	2.82					2.9299	2.6702	2.5951
FXTN 20-01	PIBD2017D011	14.3750	3Y	4/24/2017	1055	2.89					2.9324	2.6955	2.6152
FXTN 03-21 *	PIBD0317E212	2.8750	3Y	5/22/2017	1083	2.97	51.200000	2.6000	3:57:03 PM	2.6387	2.9354	2.7250	2.6387
FXTN 05-70	PIBD0517G705	4.6250	3.5Y	7/5/2017	1127	3.09					2.9820	2.7589	2.6829
RTB 07-02	PIID0717H026	6.6250	3.5Y	8/19/2017	1172	3.21					3.0296	2.7935	2.7281
FXTN 10-44	PIBD1017H447	7.7500	3.5Y	8/23/2017	1176	3.22					3.0339	2.7966	2.7322
FXTN 07-50	PIBD0717J502	5.3750	3.5Y	10/28/2017	1242	3.40					3.1037	2.8475	2.7985
FXTN 05-71	PIBD0517K719	4.1250	3.5Y	11/8/2017	1253	3.43					3.1154	2.8559	2.8095
FXTN 10-45	PIBD1018A451	5.8750	4Y	1/31/2018	1337	3.66					3.2043	2.9206	2.8939
FXTN 05-72 *	PIBD0518E723	2.1250	4Y	5/23/2018	1449	3.97	1,061.500000	3.0000	3:59:14 PM	3.0065	3.3229	3.0069	3.0065
FXTN 07-51	PIBD0718H511	5.0000	4.5Y	8/18/2018	1536	4.21	150.000000	3.1050	2:56:48 PM	3.1017	3.4210	3.1338	3.0692
FXTN 10-47	PIBD1018K478	8.8750	4.5Y	11/20/2018	1630	4.46					3.5271	3.2710	3.1369
FXTN 10-48	PIBD1019B485	7.8750	5Y	2/19/2019	1721	4.71					3.6297	3.4037	3.2025
FXTN 07-53 *	PIBD0719D531	5.0000	5Y	4/26/2019	1787	4.89					3.7042	3.5000	3.2500
FXTN 07-54	PIBD0719G547	4.7500	5.5Y	7/19/2019	1871	5.12					3.7293	3.5229	3.3016
FXTN 07-55	PIBD0719H555	4.7500	5.5Y	8/30/2019	1913	5.24					3.7418	3.5344	3.3274
FXTN 07-56	PIBD0719K560	3.8750	5.5Y	11/22/2019	1997	5.47	18.000000	3.3000	8:50:26 AM	3.3000	3.7669	3.5573	3.3789
FXTN 10-50	PIBD1020B508	7.7500	6Y	2/18/2020	2085	5.71					3.7931	3.5813	3.4329
RTB 10-01	PIID1020H015	7.2500	6.5Y	8/19/2020	2268	6.21	2.364000	3.0000	2:40:57 PM	3.7834	3.8477	3.6312	3.5453
FXTN 10-51	PIBD1020I510	6.1250	6.5Y	9/16/2020	2296	6.29					3.8561	3.6389	3.5625
FXTN 10-52	PIBD1020L525	5.8750	7Y	12/16/2020	2387	6.54					3.8832	3.6637	3.6183
RTB 10-02	PIID1021C027	7.3750	7Y	3/3/2021	2464	6.75	2.000000	3.4000	3:35:47 PM	3.4000	3.9062	3.6847	3.6656
FXTN 07-57	PIBD0721C574	3.5000	7Y	3/20/2021	2481	6.79	41.415000	3.5250	12:13:29 PM	3.5114	3.9113	3.6894	3.6761

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FXTN 10-53 *	PIBD1021D531	6.5000	7Y	4/28/2021	2520	6.90	4.000000	3.6500	9:34:28 AM	3.6500	3.9229	3.7000	3.7000
RTB 10-03	PIID1021J039	5.7500	7.5Y	10/20/2021	2695	7.38					3.9592	3.7309	3.7309
FXTN 10-55	PIBD1021K551	5.7500	7.5Y	11/24/2021	2730	7.47					3.9665	3.7371	3.7371
FXTN 10-54	PIBD1022G545	6.3750	8Y	1/19/2022	2786	7.63	527.900000	3.5900	4:08:25 PM	3.5978	3.9781	3.7470	3.7470
FXTN 20-02	PIBD2022C021	15.0000	8Y	3/14/2022	2840	7.78					3.9893	3.7565	3.7565
FXTN 10-56	PIBD1022H562	4.8750	8.5Y	8/2/2022	2981	8.16					4.0186	3.7814	3.7814
FXTN 10-57	PIBD1022I570	4.7500	8.5Y	9/13/2022	3023	8.28	65.000000	3.7400	3:30:38 PM	3.7400	4.0273	3.7889	3.7889
FXTN 20-03	PIBD2022J033	12.7500	8.5Y	10/17/2022	3057	8.37					4.0344	3.7949	3.7949
FXTN 10-58	PIBD1022L585	4.0000	9Y	12/6/2022	3107	8.51					4.0448	3.8037	3.8037
FXTN 20-04	PIBD2023B048	13.0000	9Y	2/20/2023	3183	8.71					4.0605	3.8171	3.8171
FXTN 20-05	PIBD2023E054	11.8750	9Y	5/29/2023	3281	8.98					4.0809	3.8345	3.8345
RTB 10-04	PIID1023H046	3.2500	9.5Y	8/15/2023	3359	9.20	48.825000	3.8150	3:42:51 PM	3.7539	4.0971	3.8482	3.8482
FXTN 20-06	PIBD2023J068	11.3750	9.5Y	10/23/2023	3428	9.39					4.1114	3.8604	3.8604
FXTN 20-07 *	PIBD2024F075	12.3750	10Y	6/3/2024	3652	10.00					4.1579	3.9000	3.9000
FXTN 20-08	PIBD2024H086	12.8750	10.5Y	8/5/2024	3715	10.17					4.1757	3.9176	3.9176
FXTN 20-09	PIBD2024K091	13.7500	10.5Y	11/11/2024	3813	10.44					4.2033	3.9451	3.9451
FXTN 20-10	PIBD2025D103	12.1250	11Y	4/14/2025	3967	10.86					4.2467	3.9882	3.9882
FXTN 20-11	PIBD2025J116	12.1250	12Y	10/20/2025	4156	11.38					4.2999	4.0412	4.0412
FXTN 25-01	PIBD2525K015	18.2500	12Y	11/29/2025	4196	11.49					4.3112	4.0524	4.0524
FXTN 20-12	PIBD2026A122	10.2500	12Y	1/19/2026	4247	11.63					4.3256	4.0667	4.0667
RTB 15-01	PIID1526J019	6.2500	13Y	10/20/2026	4521	12.38					4.4028	4.1434	4.1434
FXTN 20-13	PIBD2026L139	8.0000	13Y	12/7/2026	4569	12.51					4.4163	4.1569	4.1569
RTB 15-02	PIID1527C023	5.3750	13Y	3/1/2027	4653	12.74					4.4400	4.1804	4.1804
FXTN 20-14	PIBD2027I140	8.6250	14Y	9/6/2027	4842	13.26					4.4932	4.2333	4.2333
FXTN 20-15	PIBD2028L151	9.5000	15Y	12/4/2028	5297	14.50					4.6214	4.3608	4.3608
FXTN 20-16	PIBD2030E166	8.7500	16Y	5/27/2030	5836	15.98					4.7733	4.5118	4.5118
FXTN 25-02	PIBD2530G029	12.5000	17Y	7/28/2030	5898	16.15					4.7908	4.5291	4.5291
FXTN 25-03	PIBD2531A032	11.2500	17Y	1/26/2031	6080	16.65					4.8421	4.5801	4.5801
FXTN 20-17	PIBD2031G171	8.0000	18Y	7/19/2031	6254	17.12	3,514.750891	4.4600	4:01:43 PM	4.4677	4.8911	4.6289	4.6289
FXTN 25-04	PIBD2531J042	9.3750	18Y	10/5/2031	6332	17.34					4.9131	4.6507	4.6507
FXTN 20-18	PIBD2032B183	5.8750	18Y	2/2/2032	6452	17.66	1.700000	5.0000	2:53:23 PM	5.0000	4.9469	4.6843	4.6843
RTB 20-01	PIID2032C014	5.8750	18Y	3/1/2032	6480	17.74	8.146000	4.8250	3:40:05 PM	4.7879	4.9548	4.6922	4.6922
FXTN 20-19	PIBD2032I195	5.7500	19Y	9/27/2032	6690	18.32					5.0140	4.7510	4.7510
FXTN 25-05	PIBD2532K057	8.5000	19Y	11/29/2032	6753	18.49					5.0317	4.7686	4.7686
FXTN 20-20 *	PIBD2033C206	3.6250	20Y	3/21/2033	6865	18.80	12.700000	4.7500	3:07:42 PM	4.7675	5.0633	4.8000	4.8000
FXTN 25-06	PIBD2534K062	9.2500	25Y	11/5/2034	7459	20.42					5.1279	4.8590	4.8753
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	7788	21.32					5.1637	4.8917	4.9170
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	7865	21.53	170.000000	5.0350	3:57:27 PM	5.0014	5.1721	4.8994	4.9268
FXTN 25-09	PIBD2536I097	7.6250	25Y	9/29/2036	8153	22.32	400.000000	5.0550	2:09:29 PM	5.0681	5.2034	4.9280	4.9633
FXTN 25-10	PIBD2537H103	5.7500	25Y	8/16/2037	8474	23.20					5.2383	4.9599	5.0040
RTB 25-01 *	PIID2537J015	6.1250	25Y	10/24/2037	8543	23.39	389.260000	4.9600	3:31:13 PM	4.9607	5.2458	4.9668	5.0127