

Interpolated Bonds
June 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	<1M	7/15/2014	21	0.06					2.5099	2.4286	2.4286
RTB 05-08	PIID0514I080	6.2500	3M	9/24/2014	92	0.25					1.3479	1.1722	1.1722
FXTN 07-46	PIBD0714J466	6.5000	4M	10/4/2014	102	0.28	10.000000	1.2500	9:24:28 AM	1.2500	1.3330	1.1563	1.1563
SPTB 10-03	SPTB1014J037	12.2500	4M	10/14/2014	112	0.31					1.3381	1.1599	1.1599
FXTN 10-36	PIBD1015B367	12.3750	8M	2/24/2015	245	0.67					1.6407	1.4469	1.4469
FXTN 05-68	PIBD0515E685	6.3750	11M	5/13/2015	323	0.88	5.000000	1.9000	9:30:34 AM	1.9000	1.8794	1.6857	1.6857
FXTN 07-47	PIBD0715E477	8.3750	11M	5/22/2015	332	0.91	15.000000	1.9000	9:34:46 AM	1.9000	1.9070	1.7133	1.7133
FXTN 04-20	PIBD0415G203	4.8750	1.5Y	7/21/2015	392	1.07					2.0917	1.8715	1.8701
RTB 05-09	PIID0515H097	5.8750	1.5Y	8/19/2015	421	1.15					2.1812	1.9448	1.9426
FXTN 10-37	PIBD1015H370	11.8750	1.5Y	8/25/2015	427	1.17	40.000000	2.0000	9:40:07 AM	2.0000	2.1997	1.9600	1.9576
FXTN 05-69	PIBD0515K697	4.6250	1.5Y	11/25/2015	519	1.42					2.4834	2.1928	2.1878
FXTN 10-38	PIBD1015L384	10.1250	1.5Y	12/15/2015	539	1.48					2.5451	2.2434	2.2378
FXTN 10-39	PIBD1016A393	9.2500	2Y	1/12/2016	567	1.55					2.6314	2.3143	2.3078
FXTN 07-48	PIBD0716A488	7.0000	2Y	1/27/2016	582	1.59	0.500000	2.3000	2:08:57 PM	2.3000	2.6777	2.3522	2.3454
RTB 05-10	PIID0516C107	6.0000	2Y	3/3/2016	618	1.69					2.7887	2.4433	2.4354
FXTN 10-40	PIBD1016C407	7.5000	2Y	3/30/2016	645	1.77					2.8720	2.5116	2.5030
FXTN 03-20	PIBD0316D206	1.6250	2Y	4/25/2016	671	1.84	162.770000	2.5250	3:41:24 PM	2.5738	2.9521	2.5774	2.5680
FXTN 10-41 *	PIBD1016D416	7.0000	2Y	4/27/2016	673	1.84					2.9583	2.5825	2.5730
FXTN 10-42	PIBD1016I420	9.1250	2.5Y	9/4/2016	803	2.20	1.000000	2.9000	10:54:01 AM	2.9000	2.9986	2.6800	2.6217
RTB 07-01	PIID0716I018	7.0000	2.5Y	9/24/2016	823	2.25					3.0048	2.6950	2.6292
FXTN 10-43	PIBD1016K436	6.2500	2.5Y	11/16/2016	876	2.40					3.0212	2.7348	2.6490
FXTN 07-49	PIBD0717C493	7.0000	3Y	3/31/2017	1011	2.77					3.0631	2.8360	2.6995
FXTN 20-01	PIBD2017D011	14.3750	3Y	4/24/2017	1035	2.83					3.0705	2.8540	2.7085
FXTN 03-21 *	PIBD0317E212	2.8750	3Y	5/22/2017	1063	2.91	117.233000	2.7300	3:40:53 PM	2.7190	3.0792	2.8750	2.7190
FXTN 05-70	PIBD0517G705	4.6250	3.5Y	7/5/2017	1107	3.03					3.1265	2.9201	2.7828
RTB 07-02	PIID0717H026	6.6250	3.5Y	8/19/2017	1152	3.15	1.000000	3.6000	3:26:34 PM	3.6000	3.1749	2.9662	2.8481
FXTN 10-44	PIBD1017H447	7.7500	3.5Y	8/23/2017	1156	3.16					3.1792	2.9703	2.8539
FXTN 07-50	PIBD0717J502	5.3750	3.5Y	10/28/2017	1222	3.35					3.2502	3.0379	2.9497
FXTN 05-71	PIBD0517K719	4.1250	3.5Y	11/8/2017	1233	3.38					3.2621	3.0492	2.9656
FXTN 10-45	PIBD1018A451	5.8750	4Y	1/31/2018	1317	3.61	2.300000	3.0750	3:02:29 PM	3.0750	3.3524	3.1352	3.0875
FXTN 05-72 *	PIBD0518E723	2.1250	4Y	5/23/2018	1429	3.91	0.150000	3.0000	2:48:10 PM	3.0000	3.4729	3.2500	3.2500
FXTN 07-51	PIBD0718H511	5.0000	4.5Y	8/18/2018	1516	4.15					3.5978	3.3787	3.3143
FXTN 10-47	PIBD1018K478	8.8750	4.5Y	11/20/2018	1610	4.41					3.7328	3.5178	3.3839
FXTN 10-48	PIBD1019B485	7.8750	5Y	2/19/2019	1701	4.66					3.8635	3.6524	3.4512
FXTN 07-53 *	PIBD0719D531	5.0000	5Y	4/26/2019	1767	4.84					3.9583	3.7500	3.5000
FXTN 07-54	PIBD0719G547	4.7500	5.5Y	7/19/2019	1851	5.07					3.9667	3.7557	3.5344
FXTN 07-55	PIBD0719H555	4.7500	5.5Y	8/30/2019	1893	5.18					3.9708	3.7586	3.5516
FXTN 07-56	PIBD0719K560	3.8750	5.5Y	11/22/2019	1977	5.41	300.000000	3.5750	10:31:29 AM	3.5750	3.9792	3.7643	3.5859
FXTN 10-50	PIBD1020B508	7.7500	6Y	2/18/2020	2065	5.65					3.9879	3.7703	3.6220
RTB 10-01	PIID1020H015	7.2500	6.5Y	8/19/2020	2248	6.15					4.0061	3.7828	3.6969
FXTN 10-51	PIBD1020I510	6.1250	6.5Y	9/16/2020	2276	6.23					4.0089	3.7847	3.7083
FXTN 10-52	PIBD1020L525	5.8750	6.5Y	12/16/2020	2367	6.48	5.000000	3.6500	9:42:32 AM	3.6500	4.0180	3.7909	3.7456
RTB 10-02	PIID1021C027	7.3750	7Y	3/3/2021	2444	6.69					4.0256	3.7962	3.7771
FXTN 07-57	PIBD0721C574	3.5000	7Y	3/20/2021	2461	6.74					4.0273	3.7973	3.7840

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FXTN 10-53 *	PIBD1021D531	6.5000	7Y	4/28/2021	2500	6.84					4.0312	3.8000	3.8000
RTB 10-03	PIID1021J039	5.7500	7.5Y	10/20/2021	2675	7.32					4.0530	3.8155	3.8155
FXTN 10-55	PIBD1021K551	5.7500	7.5Y	11/24/2021	2710	7.42					4.0574	3.8186	3.8186
FXTN 10-54	PIBD1022G545	6.3750	8Y	1/19/2022	2766	7.57					4.0644	3.8235	3.8235
FXTN 20-02	PIBD2022C021	15.0000	8Y	3/14/2022	2820	7.72					4.0711	3.8283	3.8283
FXTN 10-56	PIBD1022H562	4.8750	8.5Y	8/2/2022	2961	8.11					4.0887	3.8407	3.8407
FXTN 10-57	PIBD1022I570	4.7500	8.5Y	9/13/2022	3003	8.22					4.0940	3.8444	3.8444
FXTN 20-03	PIBD2022J033	12.7500	8.5Y	10/17/2022	3037	8.31					4.0982	3.8474	3.8474
FXTN 10-58	PIBD1022L585	4.0000	8.5Y	12/6/2022	3087	8.45					4.1045	3.8519	3.8519
FXTN 20-04	PIBD2023B048	13.0000	9Y	2/20/2023	3163	8.66					4.1140	3.8586	3.8586
FXTN 20-05	PIBD2023E054	11.8750	9Y	5/29/2023	3261	8.93					4.1262	3.8672	3.8672
RTB 10-04	PIID1023H046	3.2500	9.5Y	8/15/2023	3339	9.14	20.225000	4.0000	3:29:36 PM	3.9023	4.1359	3.8741	3.8741
FXTN 20-06	PIBD2023J068	11.3750	9.5Y	10/23/2023	3408	9.33					4.1445	3.8802	3.8802
FXTN 20-07 *	PIBD2024F075	12.3750	10Y	6/3/2024	3632	9.94					4.1725	3.9000	3.9000
FXTN 20-08	PIBD2024H086	12.8750	10.5Y	8/5/2024	3695	10.12					4.1940	3.9215	3.9216
FXTN 20-09	PIBD2024K091	13.7500	10.5Y	11/11/2024	3793	10.38					4.2274	3.9550	3.9551
FXTN 20-10	PIBD2025D103	12.1250	11Y	4/14/2025	3947	10.81					4.2799	4.0077	4.0078
FXTN 20-11	PIBD2025J116	12.1250	12Y	10/20/2025	4136	11.32					4.3443	4.0723	4.0724
FXTN 25-01	PIBD2525K015	18.2500	12Y	11/29/2025	4176	11.43					4.3580	4.0860	4.0861
FXTN 20-12	PIBD2026A122	10.2500	12Y	1/19/2026	4227	11.57					4.3754	4.1034	4.1036
RTB 15-01	PIID1526J019	6.2500	13Y	10/20/2026	4501	12.32					4.4688	4.1971	4.1973
FXTN 20-13	PIBD2026L139	8.0000	13Y	12/7/2026	4549	12.45					4.4851	4.2135	4.2137
RTB 15-02	PIID1527C023	5.3750	13Y	3/1/2027	4633	12.68	52.000000	4.4750	3:04:58 PM	4.2104	4.5138	4.2422	4.2425
FXTN 20-14	PIBD2027I140	8.6250	14Y	9/6/2027	4822	13.20					4.5782	4.3069	4.3071
FXTN 20-15	PIBD2028L151	9.5000	15Y	12/4/2028	5277	14.45					4.7333	4.4624	4.4628
FXTN 20-16	PIBD2030E166	8.7500	16Y	5/27/2030	5816	15.92					4.9171	4.6467	4.6472
FXTN 25-02	PIBD2530G029	12.5000	17Y	7/28/2030	5878	16.09					4.9382	4.6679	4.6684
FXTN 25-03	PIBD2531A032	11.2500	17Y	1/26/2031	6060	16.59					5.0003	4.7301	4.7306
FXTN 20-17	PIBD2031G171	8.0000	18Y	7/19/2031	6234	17.07	220.663000	4.5850	3:01:45 PM	4.5785	5.0596	4.7896	4.7902
FXTN 25-04	PIBD2531J042	9.3750	18Y	10/5/2031	6312	17.28					5.0862	4.8163	4.8169
FXTN 20-18	PIBD2032B183	5.8750	18Y	2/2/2032	6432	17.61	32.000000	5.0000	3:33:57 PM	5.0000	5.1271	4.8573	4.8579
RTB 20-01	PIID2032C014	5.8750	18Y	3/1/2032	6460	17.69	167.592000	5.2500	3:27:49 PM	4.9090	5.1366	4.8669	4.8675
FXTN 20-19	PIBD2032I195	5.7500	19Y	9/27/2032	6670	18.26	50.000000	5.1000	11:24:33 AM	5.1000	5.2082	4.9387	4.9393
FXTN 25-05	PIBD2532K057	8.5000	19Y	11/29/2032	6733	18.43					5.2297	4.9602	4.9609
FXTN 20-20 *	PIBD2033C206	3.6250	20Y	3/21/2033	6845	18.74	60.866000	5.0000	2:45:52 PM	4.9992	5.2679	4.9985	4.9992
FXTN 25-06	PIBD2534K062	9.2500	25Y	11/5/2034	7439	20.37					5.3248	5.0494	5.0481
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	7768	21.27					5.3563	5.0777	5.0752
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	7845	21.48	24.000000	5.2000	11:05:31 AM	5.2219	5.3637	5.0843	5.0816
FXTN 25-09	PIBD2536I097	7.6250	25Y	9/29/2036	8133	22.27	15.770000	5.3000	3:59:46 PM	5.2676	5.3913	5.1090	5.1053
FXTN 25-10	PIBD2537H103	5.7500	25Y	8/16/2037	8454	23.15	0.500000	5.5000	10:00:25 AM	5.5000	5.4221	5.1365	5.1317
RTB 25-01 *	PIID2537J015	6.1250	25Y	10/24/2037	8523	23.33	559.519163	5.2000	3:28:44 PM	5.1298	5.4287	5.1424	5.1374