

Interpolated Bonds
January 02, 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 05-67	PIBD0514A673	6.2500	<1M	1/27/2014	24	0.07	190.000000	0.5000	3:08:54 PM	0.5000	1.3228	1.2000	1.2000
FXTN 10-34	PIBD1014C341	12.3750	2M	3/25/2014	81	0.22					0.5583	0.3857	0.3857
FXTN 10-35	PIBD1014G356	12.7500	7M	7/15/2014	193	0.53					0.7064	0.5310	0.5310
RTB 05-08	PIID0514I080	6.2500	9M	9/24/2014	264	0.72	100.000000	0.8500	3:28:06 PM	0.8500	0.8778	0.7000	0.7000
FXTN 07-46	PIBD0714J466	6.5000	9M	10/4/2014	274	0.75					0.9019	0.7238	0.7238
SPTB 10-03	SPTB1014J037	12.2500	10M	10/14/2014	284	0.78					0.9261	0.7476	0.7476
FXTN 10-36	PIBD1015B367	12.3750	1.5Y	2/24/2015	417	1.14					1.3846	1.1700	1.1631
FXTN 05-68	PIBD0515E685	6.3750	1.5Y	5/13/2015	495	1.36					1.6694	1.4300	1.4183
FXTN 07-47	PIBD0715E477	8.3750	1.5Y	5/22/2015	504	1.38	60.000000	2.0500	3:29:58 PM	2.0500	1.7023	1.4600	1.4478
FXTN 04-20	PIBD0415G203	4.8750	2Y	7/21/2015	564	1.54					1.9214	1.6600	1.6441
RTB 05-09	PIID0515H097	5.8750	2Y	8/19/2015	593	1.62	0.780000	2.1250	3:46:42 PM	2.1250	2.0274	1.7567	1.7390
FXTN 10-37	PIBD1015H370	11.8750	2Y	8/25/2015	599	1.64					2.0493	1.7767	1.7586
FXTN 05-69	PIBD0515K697	4.6250	2Y	11/25/2015	691	1.89					2.3853	2.0833	2.0596
FXTN 10-38 *	PIBD1015L384	10.1250	2Y	12/15/2015	711	1.95					2.4583	2.1500	2.1250
FXTN 10-39	PIBD1016A393	9.2500	2.5Y	1/12/2016	739	2.02					2.4869	2.1770	2.1520
FXTN 07-48	PIBD0716A488	7.0000	2.5Y	1/27/2016	754	2.06					2.5022	2.1915	2.1665
RTB 05-10	PIID0516C107	6.0000	2.5Y	3/3/2016	790	2.16	18.440000	1.3500	3:15:50 PM	1.4499	2.5389	2.2262	2.2012
FXTN 10-40	PIBD1016C407	7.5000	2.5Y	3/30/2016	817	2.24					2.5664	2.2522	2.2272
FXTN 03-20	PIBD0316D206	1.6250	2.5Y	4/25/2016	843	2.31					2.5930	2.2773	2.2523
FXTN 10-41	PIBD1016D416	7.0000	2.5Y	4/27/2016	845	2.31					2.5950	2.2792	2.2542
FXTN 10-42	PIBD1016I420	9.1250	3Y	9/4/2016	975	2.67					2.7276	2.4046	2.3796
RTB 07-01	PIID0716I018	7.0000	3Y	9/24/2016	995	2.72	4.000000	1.8000	3:14:49 PM	1.8000	2.7480	2.4239	2.3989
FXTN 10-43 *	PIBD1016K436	6.2500	3Y	11/16/2016	1048	2.87					2.8021	2.4750	2.4500
FXTN 07-49	PIBD0717C493	7.0000	3.5Y	3/31/2017	1183	3.24	1.000000	2.8750	3:35:12 PM	2.8750	3.0687	2.7662	2.7836
FXTN 20-01	PIBD2017D011	14.3750	3.5Y	4/24/2017	1207	3.30					3.1161	2.8179	2.8429
FXTN 05-70	PIBD0517G705	4.6250	4Y	7/5/2017	1279	3.50					3.2583	2.9732	3.0208
RTB 07-02	PIID0717H026	6.6250	4Y	8/19/2017	1324	3.62					3.3471	3.0703	3.1320
FXTN 10-44	PIBD1017H447	7.7500	4Y	8/23/2017	1328	3.64	5.000000	3.1250	9:59:47 AM	3.1250	3.3550	3.0789	3.1418
FXTN 07-50	PIBD0717J502	5.3750	4Y	10/28/2017	1394	3.82					3.4854	3.2213	3.3049
FXTN 05-71 *	PIBD0517K719	4.1250	4Y	11/8/2017	1405	3.85	900.000000	3.4000	4:02:14 PM	3.3332	3.5071	3.2450	3.3321
FXTN 10-45	PIBD1018A451	5.8750	4.5Y	1/31/2018	1489	4.08					3.5542	3.2962	3.3639
FXTN 05-72	PIBD0518E723	2.1250	4.5Y	5/23/2018	1601	4.38	89.158000	2.7500	3:48:21 PM	2.8350	3.6171	3.3646	3.4064
FXTN 07-51	PIBD0718H511	5.0000	5Y	8/18/2018	1688	4.62					3.6659	3.4177	3.4394
FXTN 10-47 *	PIBD1018K478	8.8750	5Y	11/20/2018	1782	4.88	10.000000	2.8000	2:30:55 PM	2.8000	3.7187	3.4750	3.4750
FXTN 10-48	PIBD1019B485	7.8750	5.5Y	2/19/2019	1873	5.13					3.7325	3.4930	3.4900
FXTN 07-53	PIBD0719D531	5.0000	5.5Y	4/26/2019	1939	5.31					3.7425	3.5061	3.5009
FXTN 07-54	PIBD0719G547	4.7500	6Y	7/19/2019	2023	5.54					3.7552	3.5228	3.5148
FXTN 07-55	PIBD0719H555	4.7500	6Y	8/30/2019	2065	5.65					3.7615	3.5311	3.5217
FXTN 07-56	PIBD0719K560	3.8750	6Y	11/22/2019	2149	5.88					3.7743	3.5477	3.5356
FXTN 10-50	PIBD1020B508	7.7500	6.5Y	2/18/2020	2237	6.12					3.7876	3.5652	3.5501
RTB 10-01	PIID1020H015	7.2500	7Y	8/19/2020	2420	6.63					3.8153	3.6014	3.5804
FXTN 10-51	PIBD1020I510	6.1250	7Y	9/16/2020	2448	6.70					3.8195	3.6070	3.5850
FXTN 10-52 *	PIBD1020L525	5.8750	7Y	12/16/2020	2539	6.95	7.900000	3.1250	3:33:53 PM	3.1250	3.8333	3.6250	3.6000
RTB 10-02	PIID1021C027	7.3750	7.5Y	3/3/2021	2616	7.16	12.100000	3.1250	3:34:36 PM	3.6273	3.8545	3.6354	3.6127

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FXTN 10-53	PIBD1021D531	6.5000	7.5Y	4/28/2021	2672	7.32					3.8699	3.6430	3.6219
RTB 10-03	PIID1021J039	5.7500	8Y	10/20/2021	2847	7.79	0.720000	4.0000	3:48:13 PM	4.0000	3.9180	3.6667	3.6508
FXTN 10-55	PIBD1021K551	5.7500	8Y	11/24/2021	2882	7.89	1,100.000000	3.9000	3:32:38 PM	4.2178	3.9276	3.6714	3.6565
FXTN 10-54	PIBD1022G545	6.3750	8.5Y	1/19/2022	2938	8.04	1,100.000000	3.8750	3:32:23 PM	4.1021	3.9430	3.6790	3.6658
FXTN 20-02	PIBD2022C021	15.0000	8.5Y	3/14/2022	2992	8.19					3.9579	3.6863	3.6747
FXTN 10-56	PIBD1022H562	4.8750	9Y	8/2/2022	3133	8.58	20.000000	3.8200	10:20:17 AM	3.8200	3.9967	3.7053	3.6979
FXTN 10-57	PIBD1022I570	4.7500	9Y	9/13/2022	3175	8.69					4.0082	3.7110	3.7048
FXTN 20-03	PIBD2022J033	12.7500	9Y	10/17/2022	3209	8.79					4.0176	3.7156	3.7104
FXTN 10-58	PIBD1022L585	4.0000	9Y	12/6/2022	3259	8.92	1.152992	4.0000	9:22:52 AM	4.0000	4.0313	3.7224	3.7187
FXTN 20-04	PIBD2023B048	13.0000	9.5Y	2/20/2023	3335	9.13					4.0522	3.7327	3.7312
FXTN 20-05	PIBD2023E054	11.8750	9.5Y	5/29/2023	3433	9.40					4.0792	3.7459	3.7474
RTB 10-04	PIID1023H046	3.2500	10Y	8/15/2023	3511	9.61	175.774000	4.0000	3:47:37 PM	3.7716	4.1006	3.7565	3.7602
FXTN 20-06 *	PIBD2023J068	11.3750	10Y	10/23/2023	3580	9.80					4.1196	3.7658	3.7716
FXTN 20-07	PIBD2024F075	12.3750	10.5Y	6/3/2024	3804	10.41					4.1926	3.8462	3.8407
FXTN 20-08	PIBD2024H086	12.8750	11Y	8/5/2024	3867	10.59					4.2131	3.8689	3.8602
FXTN 20-09	PIBD2024K091	13.7500	11Y	11/11/2024	3965	10.86					4.2450	3.9041	3.8904
FXTN 20-10	PIBD2025D103	12.1250	12Y	4/14/2025	4119	11.28					4.2952	3.9594	3.9380
FXTN 20-11	PIBD2025J116	12.1250	12Y	10/20/2025	4308	11.79					4.3567	4.0272	3.9963
FXTN 25-01	PIBD2525K015	18.2500	12Y	11/29/2025	4348	11.90					4.3698	4.0416	4.0086
FXTN 20-12	PIBD2026A122	10.2500	13Y	1/19/2026	4399	12.04					4.3864	4.0599	4.0244
RTB 15-01	PIID1526J019	6.2500	13Y	10/20/2026	4673	12.79	168.000000	4.4000	2:09:24 PM	4.4395	4.4756	4.1583	4.1089
FXTN 20-13	PIBD2026L139	8.0000	13Y	12/7/2026	4721	12.93					4.4913	4.1755	4.1238
RTB 15-02	PIID1527C023	5.3750	14Y	3/1/2027	4805	13.16	110.000000	4.3750	10:53:20 AM	4.3750	4.5186	4.2057	4.1497
FXTN 20-14	PIBD2027I140	8.6250	14Y	9/6/2027	4994	13.67					4.5802	4.2736	4.2080
FXTN 20-15	PIBD2028L151	9.5000	15Y	12/4/2028	5449	14.92					4.7284	4.4369	4.3485
FXTN 20-16	PIBD2030E166	8.7500	17Y	5/27/2030	5988	16.39					4.9040	4.6305	4.5148
FXTN 25-02	PIBD2530G029	12.5000	17Y	7/28/2030	6050	16.56					4.9242	4.6528	4.5339
FXTN 25-03	PIBD2531A032	11.2500	18Y	1/26/2031	6232	17.06					4.9835	4.7181	4.5901
FXTN 20-17	PIBD2031G171	8.0000	18Y	7/19/2031	6406	17.54					5.0402	4.7806	4.6438
FXTN 25-04	PIBD2531J042	9.3750	18Y	10/5/2031	6484	17.75					5.0656	4.8086	4.6679
FXTN 20-18	PIBD2032B183	5.8750	19Y	2/2/2032	6604	18.08					5.1047	4.8517	4.7049
RTB 20-01	PIID2032C014	5.8750	19Y	3/1/2032	6632	18.16	4.000000	5.2500	11:26:48 AM	5.2500	5.1138	4.8617	4.7136
FXTN 20-19	PIBD2032I195	5.7500	19Y	9/27/2032	6842	18.73					5.1822	4.9372	4.7784
FXTN 25-05	PIBD2532K057	8.5000	19Y	11/29/2032	6905	18.90					5.2027	4.9598	4.7978
FXTN 20-20 *	PIBD2033C206	3.6250	20Y	3/21/2033	7017	19.21	62.923000	4.5750	3:33:46 PM	4.8324	5.2392	5.0000	4.8324
FXTN 25-06	PIBD2534K062	9.2500	25Y	11/5/2034	7611	20.84					5.4031	5.1246	5.0163
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	7940	21.74					5.4938	5.1936	5.1182
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	8017	21.95	60.000000	5.4000	9:18:12 AM	5.4000	5.5151	5.2097	5.1421
FXTN 25-09	PIBD2536I097	7.6250	25Y	9/29/2036	8305	22.74					5.5945	5.2701	5.2312
FXTN 25-10	PIBD2537H103	5.7500	25Y	8/16/2037	8626	23.62					5.6831	5.3374	5.3306
RTB 25-01 *	PIID2537J015	6.1250	25Y	10/24/2037	8695	23.81	71.339000	5.2650	4:06:39 PM	5.3117	5.7021	5.3519	5.3520