

Interpolated Bonds  
January 06, 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	20	0.05	540.000000	0.7500	11:46:39 AM	0.9815	1.4982	1.3795	1.9732
FXTN 10-34	PIBD1014C341	12.3750	2M	3/25/2014	77	0.21					0.6625	0.4688	0.9223
FXTN 10-35	PIBD1014G356	12.7500	6M	7/15/2014	189	0.52					0.8583	0.6637	1.6379
RTB 05-08	PIID0514I080	6.2500	9M	9/24/2014	260	0.71	6.776000	0.8000	10:55:54 AM	0.8000	1.0743	0.8750	1.7083
FXTN 07-46	PIBD0714J466	6.5000	9M	10/4/2014	270	0.74					1.1047	0.9048	1.7183
SPTB 10-03	SPTB1014J037	12.2500	9M	10/14/2014	280	0.77					1.1352	0.9345	1.7282
FXTN 10-36	PIBD1015B367	12.3750	1.5Y	2/24/2015	413	1.13					1.6509	1.4111	1.9144
FXTN 05-68	PIBD0515E685	6.3750	1.5Y	5/13/2015	491	1.34					1.9663	1.7000	2.0300
FXTN 07-47	PIBD0715E477	8.3750	1.5Y	5/22/2015	500	1.37					2.0027	1.7333	2.0433
FXTN 04-20	PIBD0415G203	4.8750	2Y	7/21/2015	560	1.53					2.2452	1.9556	2.1322
RTB 05-09	PIID0515H097	5.8750	2Y	8/19/2015	589	1.61					2.3625	2.0630	2.1752
FXTN 10-37	PIBD1015H370	11.8750	2Y	8/25/2015	595	1.63					2.3868	2.0852	2.1841
FXTN 05-69	PIBD0515K697	4.6250	2Y	11/25/2015	687	1.88					2.7587	2.4259	2.3204
FXTN 10-38 *	PIBD1015L384	10.1250	2Y	12/15/2015	707	1.94					2.8396	2.5000	2.3500
FXTN 10-39	PIBD1016A393	9.2500	2.5Y	1/12/2016	735	2.01					2.8649	2.5208	2.3708
FXTN 07-48	PIBD0716A488	7.0000	2.5Y	1/27/2016	750	2.05					2.8784	2.5319	2.3819
RTB 05-10	PIID0516C107	6.0000	2.5Y	3/3/2016	786	2.15					2.9109	2.5586	2.4086
FXTN 10-40	PIBD1016C407	7.5000	2.5Y	3/30/2016	813	2.23					2.9353	2.5786	2.4286
FXTN 03-20	PIBD0316D206	1.6250	2.5Y	4/25/2016	839	2.30					2.9587	2.5979	2.4479
FXTN 10-41	PIBD1016D416	7.0000	2.5Y	4/27/2016	841	2.30					2.9605	2.5994	2.4494
FXTN 10-42	PIBD1016I420	9.1250	3Y	9/4/2016	971	2.66					3.0778	2.6958	2.5458
RTB 07-01	PIID0716I018	7.0000	3Y	9/24/2016	991	2.71					3.0959	2.7107	2.5607
FXTN 10-43 *	PIBD1016K436	6.2500	3Y	11/16/2016	1044	2.86					3.1437	2.7500	2.6000
FXTN 07-49	PIBD0717C493	7.0000	3.5Y	3/31/2017	1179	3.23					3.4486	3.1282	2.8021
FXTN 20-01	PIBD2017D011	14.3750	3.5Y	4/24/2017	1203	3.29					3.5028	3.1954	2.8381
FXTN 05-70	PIBD0517G705	4.6250	3.5Y	7/5/2017	1275	3.49	1,000.000000	3.4000	10:55:37 AM	3.4000	3.6654	3.3971	2.9459
RTB 07-02	PIID0717H026	6.6250	4Y	8/19/2017	1320	3.61					3.7671	3.5231	3.0132
FXTN 10-44	PIBD1017H447	7.7500	4Y	8/23/2017	1324	3.62					3.7761	3.5343	3.0192
FXTN 07-50	PIBD0717J502	5.3750	4Y	10/28/2017	1390	3.81					3.9252	3.7192	3.1180
FXTN 05-71 *	PIBD0517K719	4.1250	4Y	11/8/2017	1401	3.84	550.710000	3.1750	4:07:31 PM	3.1345	3.9500	3.7500	3.1345
FXTN 10-45	PIBD1018A451	5.8750	4.5Y	1/31/2018	1485	4.07					4.0001	3.7779	3.1704
FXTN 05-72	PIBD0518E723	2.1250	4.5Y	5/23/2018	1597	4.37	1,286.564000	2.8000	2:26:04 PM	2.9630	4.0670	3.8150	3.2182
FXTN 07-51	PIBD0718H511	5.0000	5Y	8/18/2018	1684	4.61	1,300.000000	3.3000	4:09:23 PM	3.2954	4.1189	3.8438	3.2553
FXTN 10-47 *	PIBD1018K478	8.8750	5Y	11/20/2018	1778	4.87					4.1750	3.8750	3.2954
FXTN 10-48	PIBD1019B485	7.8750	5.5Y	2/19/2019	1869	5.12					4.1720	3.8780	3.3741
FXTN 07-53	PIBD0719D531	5.0000	5.5Y	4/26/2019	1935	5.30					4.1698	3.8802	3.4312
FXTN 07-54	PIBD0719G547	4.7500	6Y	7/19/2019	2019	5.53					4.1670	3.8830	3.5038
FXTN 07-55	PIBD0719H555	4.7500	6Y	8/30/2019	2061	5.64					4.1657	3.8843	3.5401
FXTN 07-56	PIBD0719K560	3.8750	6Y	11/22/2019	2145	5.87	150.000000	3.4500	2:58:03 PM	3.4500	4.1629	3.8871	3.6128
FXTN 10-50	PIBD1020B508	7.7500	6.5Y	2/18/2020	2233	6.11					4.1600	3.8900	3.6889
RTB 10-01	PIID1020H015	7.2500	7Y	8/19/2020	2416	6.61					4.1539	3.8961	3.8471
FXTN 10-51	PIBD1020I510	6.1250	7Y	9/16/2020	2444	6.69					4.1530	3.8970	3.8713
FXTN 10-52 *	PIBD1020L525	5.8750	7Y	12/16/2020	2535	6.94					4.1500	3.9000	3.9500
RTB 10-02	PIID1021C027	7.3750	7.5Y	3/3/2021	2612	7.15					4.1582	3.9074	3.9445

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FXTN 10-53	PIBD1021D531	6.5000	7.5Y	4/28/2021	2668	7.30					4.1641	3.9128	3.9404
RTB 10-03	PIID1021J039	5.7500	8Y	10/20/2021	2843	7.78					4.1827	3.9296	3.9278
FXTN 10-55	PIBD1021K551	5.7500	8Y	11/24/2021	2878	7.88	2.794000	4.0000	3:20:41 PM	4.0706	4.1864	3.9329	3.9253
FXTN 10-54	PIBD1022G545	6.3750	8.5Y	1/19/2022	2934	8.03	210.000000	4.0000	3:55:37 PM	3.9475	4.1923	3.9383	3.9213
FXTN 20-02	PIBD2022C021	15.0000	8.5Y	3/14/2022	2988	8.18					4.1980	3.9435	3.9174
FXTN 10-56	PIBD1022H562	4.8750	9Y	8/2/2022	3129	8.57					4.2130	3.9571	3.9072
FXTN 10-57	PIBD1022I570	4.7500	9Y	9/13/2022	3171	8.68					4.2174	3.9611	3.9042
FXTN 20-03	PIBD2022J033	12.7500	9Y	10/17/2022	3205	8.77					4.2211	3.9644	3.9017
FXTN 10-58	PIBD1022L585	4.0000	9Y	12/6/2022	3255	8.91					4.2264	3.9692	3.8981
FXTN 20-04	PIBD2023B048	13.0000	9.5Y	2/20/2023	3331	9.12					4.2344	3.9765	3.8927
FXTN 20-05	PIBD2023E054	11.8750	9.5Y	5/29/2023	3429	9.39					4.2448	3.9859	3.8856
RTB 10-04	PIID1023H046	3.2500	10Y	8/15/2023	3507	9.60	138.342000	3.6751	3:41:16 PM	3.8750	4.2531	3.9934	3.8800
FXTN 20-06 *	PIBD2023J068	11.3750	10Y	10/23/2023	3576	9.79					4.2604	4.0000	3.8750
FXTN 20-07	PIBD2024F075	12.3750	10.5Y	6/3/2024	3800	10.40					4.3343	4.0749	3.9478
FXTN 20-08	PIBD2024H086	12.8750	11Y	8/5/2024	3863	10.58					4.3550	4.0960	3.9683
FXTN 20-09	PIBD2024K091	13.7500	11Y	11/11/2024	3961	10.84					4.3874	4.1288	4.0001
FXTN 20-10	PIBD2025D103	12.1250	12Y	4/14/2025	4115	11.27					4.4381	4.1803	4.0502
FXTN 20-11	PIBD2025J116	12.1250	12Y	10/20/2025	4304	11.78					4.5005	4.2436	4.1116
FXTN 25-01	PIBD2525K015	18.2500	12Y	11/29/2025	4344	11.89					4.5137	4.2570	4.1246
FXTN 20-12	PIBD2026A122	10.2500	13Y	1/19/2026	4395	12.03					4.5305	4.2740	4.1412
RTB 15-01	PIID1526J019	6.2500	13Y	10/20/2026	4669	12.78	0.900000	4.5000	3:33:08 PM	4.5000	4.6208	4.3657	4.2302
FXTN 20-13	PIBD2026L139	8.0000	13Y	12/7/2026	4717	12.91					4.6367	4.3818	4.2458
RTB 15-02	PIID1527C023	5.3750	14Y	3/1/2027	4801	13.14	2.000000	4.7000	3:36:06 PM	4.7000	4.6644	4.4099	4.2731
FXTN 20-14	PIBD2027I140	8.6250	14Y	9/6/2027	4990	13.66					4.7267	4.4731	4.3345
FXTN 20-15	PIBD2028L151	9.5000	15Y	12/4/2028	5445	14.91					4.8767	4.6254	4.4824
FXTN 20-16	PIBD2030E166	8.7500	17Y	5/27/2030	5984	16.38					5.0545	4.8057	4.6576
FXTN 25-02	PIBD2530G029	12.5000	17Y	7/28/2030	6046	16.55					5.0749	4.8264	4.6777
FXTN 25-03	PIBD2531A032	11.2500	18Y	1/26/2031	6228	17.05					5.1349	4.8873	4.7369
FXTN 20-17	PIBD2031G171	8.0000	18Y	7/19/2031	6402	17.53	36.200000	5.0750	4:11:34 PM	5.0750	5.1923	4.9456	4.7934
FXTN 25-04	PIBD2531J042	9.3750	18Y	10/5/2031	6480	17.74					5.2180	4.9717	4.8188
FXTN 20-18	PIBD2032B183	5.8750	19Y	2/2/2032	6600	18.07	10.000000	5.4000	9:41:00 AM	5.4000	5.2576	5.0118	4.8578
RTB 20-01	PIID2032C014	5.8750	19Y	3/1/2032	6628	18.15	4.500000	5.2500	3:32:43 PM	5.2500	5.2668	5.0212	4.8669
FXTN 20-19	PIBD2032I195	5.7500	19Y	9/27/2032	6838	18.72	0.500000	4.9500	3:34:17 PM	4.9500	5.3361	5.0914	4.9351
FXTN 25-05	PIBD2532K057	8.5000	19Y	11/29/2032	6901	18.89					5.3569	5.1125	4.9556
FXTN 20-20 *	PIBD2033C206	3.6250	20Y	3/21/2033	7013	19.20	159.000000	4.9500	4:11:05 PM	4.9920	5.3938	5.1500	4.9920
FXTN 25-06	PIBD2534K062	9.2500	25Y	11/5/2034	7607	20.83					5.5435	5.1853	5.1302
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	7936	21.73					5.6264	5.2048	5.2067
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	8013	21.94					5.6458	5.2094	5.2246
FXTN 25-09	PIBD2536I097	7.6250	25Y	9/29/2036	8301	22.73					5.7184	5.2265	5.2916
FXTN 25-10	PIBD2537H103	5.7500	25Y	8/16/2037	8622	23.61	7.923000	5.2000	2:22:35 PM	5.2252	5.7993	5.2455	5.3663
RTB 25-01 *	PIID2537J015	6.1250	25Y	10/24/2037	8691	23.79	404.992000	5.3250	3:56:30 PM	5.3854	5.8167	5.2496	5.3823