

Interpolated Bonds
January 09, 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	17	0.05	660.000000	1.0000	9:04:23 AM	1.0000	2.0083	1.8680	1.8680
FXTN 10-34	PIBD1014C341	12.3750	2M	3/25/2014	74	0.20					1.1723	0.8263	0.8263
FXTN 10-35	PIBD1014G356	12.7500	6M	7/15/2014	186	0.51					1.9065	1.7189	1.7120
RTB 05-08	PIID0514I080	6.2500	9M	9/24/2014	257	0.70	1,159.381000	1.5750	4:02:52 PM	1.5773	2.0056	1.8222	1.7778
FXTN 07-46	PIBD0714J466	6.5000	9M	10/4/2014	267	0.73					2.0196	1.8368	1.7870
SPTB 10-03	SPTB1014J037	12.2500	9M	10/14/2014	277	0.76					2.0336	1.8513	1.7963
FXTN 10-36	PIBD1015B367	12.3750	1.5Y	2/24/2015	410	1.12					2.2839	2.0838	1.9662
FXTN 05-68	PIBD0515E685	6.3750	1.5Y	5/13/2015	488	1.34	800.000000	1.8750	4:04:22 PM	1.8750	2.4976	2.2605	2.1145
FXTN 07-47	PIBD0715E477	8.3750	1.5Y	5/22/2015	497	1.36					2.5223	2.2809	2.1316
FXTN 04-20	PIBD0415G203	4.8750	2Y	7/21/2015	557	1.52					2.6867	2.4169	2.2456
RTB 05-09	PIID0515H097	5.8750	2Y	8/19/2015	586	1.60					2.7662	2.4826	2.3007
FXTN 10-37	PIBD1015H370	11.8750	2Y	8/25/2015	592	1.62					2.7826	2.4962	2.3121
FXTN 05-69	PIBD0515K697	4.6250	2Y	11/25/2015	684	1.87	0.526000	2.0000	3:29:50 PM	2.0000	3.0348	2.7047	2.4870
FXTN 10-38 *	PIBD1015L384	10.1250	2Y	12/15/2015	704	1.93					3.0896	2.7500	2.5250
FXTN 10-39	PIBD1016A393	9.2500	2.5Y	1/12/2016	732	2.00					3.1085	2.7604	2.5416
FXTN 07-48	PIBD0716A488	7.0000	2.5Y	1/27/2016	747	2.05					3.1186	2.7659	2.5505
RTB 05-10	PIID0516C107	6.0000	2.5Y	3/3/2016	783	2.14					3.1428	2.7793	2.5719
FXTN 10-40	PIBD1016C407	7.5000	2.5Y	3/30/2016	810	2.22					3.1610	2.7893	2.5879
FXTN 03-20	PIBD0316D206	1.6250	2.5Y	4/25/2016	836	2.29	2.155390	2.0000	2:44:18 PM	2.0000	3.1786	2.7990	2.6033
FXTN 10-41	PIBD1016D416	7.0000	2.5Y	4/27/2016	838	2.29					3.1799	2.7997	2.6045
FXTN 10-42	PIBD1016I420	9.1250	3Y	9/4/2016	968	2.65	4.600000	2.8500	11:04:37 AM	2.8500	3.2675	2.8479	2.6817
RTB 07-01	PIID0716I018	7.0000	3Y	9/24/2016	988	2.70					3.2810	2.8553	2.6935
FXTN 10-43 *	PIBD1016K436	6.2500	3Y	11/16/2016	1041	2.85					3.3167	2.8750	2.7250
FXTN 07-49	PIBD0717C493	7.0000	3.5Y	3/31/2017	1176	3.22	1.000000	3.6250	2:06:26 PM	3.6250	3.5203	3.1586	3.0559
FXTN 20-01	PIBD2017D011	14.3750	3.5Y	4/24/2017	1200	3.29					3.5564	3.2090	3.1147
FXTN 05-70	PIBD0517G705	4.6250	3.5Y	7/5/2017	1272	3.48	15.000000	3.0000	10:10:41 AM	3.0000	3.6650	3.3603	3.2912
RTB 07-02	PIID0717H026	6.6250	4Y	8/19/2017	1317	3.61					3.7329	3.4548	3.4015
FXTN 10-44	PIBD1017H447	7.7500	4Y	8/23/2017	1321	3.62					3.7389	3.4632	3.4113
FXTN 07-50	PIBD0717J502	5.3750	4Y	10/28/2017	1387	3.80					3.8384	3.6019	3.5730
FXTN 05-71 *	PIBD0517K719	4.1250	4Y	11/8/2017	1398	3.83					3.8550	3.6250	3.6000
FXTN 10-45	PIBD1018A451	5.8750	4.5Y	1/31/2018	1482	4.06	100.000000	3.0000	3:54:05 PM	3.0000	3.9156	3.5849	3.5684
FXTN 05-72	PIBD0518E723	2.1250	4.5Y	5/23/2018	1594	4.36	4.161000	2.8500	2:56:11 PM	2.9393	3.9965	3.5315	3.5262
FXTN 07-51	PIBD0718H511	5.0000	5Y	8/18/2018	1681	4.60	347.500000	3.4750	4:06:06 PM	3.4580	4.0593	3.4900	3.4934
FXTN 10-47 *	PIBD1018K478	8.8750	5Y	11/20/2018	1775	4.86					4.1271	3.4451	3.4580
FXTN 10-48	PIBD1019B485	7.8750	5.5Y	2/19/2019	1866	5.11	535.700000	3.7000	3:37:22 PM	3.7033	4.1346	3.4998	3.5232
FXTN 07-53	PIBD0719D531	5.0000	5.5Y	4/26/2019	1932	5.29					4.1401	3.5394	3.5704
FXTN 07-54	PIBD0719G547	4.7500	6Y	7/19/2019	2016	5.52					4.1470	3.5899	3.6306
FXTN 07-55	PIBD0719H555	4.7500	6Y	8/30/2019	2058	5.63					4.1505	3.6152	3.6606
FXTN 07-56	PIBD0719K560	3.8750	6Y	11/22/2019	2142	5.86	69.650000	3.6000	4:12:29 PM	3.5937	4.1574	3.6656	3.7208
FXTN 10-50	PIBD1020B508	7.7500	6.5Y	2/18/2020	2230	6.11					4.1647	3.7185	3.7838
RTB 10-01	PIID1020H015	7.2500	7Y	8/19/2020	2413	6.61					4.1798	3.8285	3.9148
FXTN 10-51	PIBD1020I510	6.1250	7Y	9/16/2020	2441	6.68					4.1821	3.8453	3.9348
FXTN 10-52 *	PIBD1020L525	5.8750	7Y	12/16/2020	2532	6.93	229.318184	4.0000	11:49:21 AM	4.0000	4.1896	3.9000	4.0000
RTB 10-02	PIID1021C027	7.3750	7.5Y	3/3/2021	2609	7.14					4.1956	3.8901	3.9830

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FXTN 10-53	PIBD1021D531	6.5000	7.5Y	4/28/2021	2665	7.30					4.2000	3.8829	3.9706
RTB 10-03	PIID1021J039	5.7500	8Y	10/20/2021	2840	7.78					4.2136	3.8604	3.9320
FXTN 10-55	PIBD1021K551	5.7500	8Y	11/24/2021	2875	7.87	2.000000	4.3750	2:31:31 PM	4.3750	4.2164	3.8559	3.9242
FXTN 10-54	PIBD1022G545	6.3750	8.5Y	1/19/2022	2931	8.02	200.000000	4.1500	10:38:11 AM	4.1500	4.2207	3.8488	3.9119
FXTN 20-02	PIBD2022C021	15.0000	8.5Y	3/14/2022	2985	8.17					4.2249	3.8418	3.9000
FXTN 10-56	PIBD1022H562	4.8750	9Y	8/2/2022	3126	8.56					4.2359	3.8237	3.8688
FXTN 10-57	PIBD1022I570	4.7500	9Y	9/13/2022	3168	8.67					4.2392	3.8183	3.8595
FXTN 20-03	PIBD2022J033	12.7500	9Y	10/17/2022	3202	8.77					4.2419	3.8139	3.8520
FXTN 10-58	PIBD1022L585	4.0000	9Y	12/6/2022	3252	8.90	100.117000	4.3750	3:27:29 PM	4.3749	4.2458	3.8075	3.8410
FXTN 20-04	PIBD2023B048	13.0000	9.5Y	2/20/2023	3328	9.11					4.2517	3.7978	3.8242
FXTN 20-05	PIBD2023E054	11.8750	9.5Y	5/29/2023	3426	9.38					4.2593	3.7852	3.8026
RTB 10-04	PIID1023H046	3.2500	10Y	8/15/2023	3504	9.59	143.753000	3.9500	3:47:12 PM	3.7701	4.2654	3.7752	3.7853
FXTN 20-06 *	PIBD2023J068	11.3750	10Y	10/23/2023	3573	9.78					4.2708	3.7663	3.7701
FXTN 20-07	PIBD2024F075	12.3750	10.5Y	6/3/2024	3797	10.40					4.3456	3.8467	3.8503
FXTN 20-08	PIBD2024H086	12.8750	11Y	8/5/2024	3860	10.57					4.3667	3.8694	3.8729
FXTN 20-09	PIBD2024K091	13.7500	11Y	11/11/2024	3958	10.84					4.3994	3.9046	3.9080
FXTN 20-10	PIBD2025D103	12.1250	12Y	4/14/2025	4112	11.26					4.4508	3.9599	3.9632
FXTN 20-11	PIBD2025J116	12.1250	12Y	10/20/2025	4301	11.78					4.5140	4.0277	4.0309
FXTN 25-01	PIBD2525K015	18.2500	12Y	11/29/2025	4341	11.89					4.5273	4.0421	4.0452
FXTN 20-12	PIBD2026A122	10.2500	13Y	1/19/2026	4392	12.02					4.5444	4.0604	4.0635
RTB 15-01	PIID1526J019	6.2500	13Y	10/20/2026	4666	12.77	7.000000	4.6500	11:25:12 AM	4.6500	4.6359	4.1588	4.1617
FXTN 20-13	PIBD2026L139	8.0000	13Y	12/7/2026	4714	12.91					4.6519	4.1760	4.1789
RTB 15-02	PIID1527C023	5.3750	14Y	3/1/2027	4798	13.14	106.750000	4.7750	11:54:55 AM	4.6578	4.6800	4.2062	4.2090
FXTN 20-14	PIBD2027I140	8.6250	14Y	9/6/2027	4987	13.65					4.7431	4.2741	4.2767
FXTN 20-15	PIBD2028L151	9.5000	15Y	12/4/2028	5442	14.90					4.8951	4.4374	4.4397
FXTN 20-16	PIBD2030E166	8.7500	17Y	5/27/2030	5981	16.38					5.0751	4.6310	4.6328
FXTN 25-02	PIBD2530G029	12.5000	17Y	7/28/2030	6043	16.54					5.0958	4.6533	4.6550
FXTN 25-03	PIBD2531A032	11.2500	18Y	1/26/2031	6225	17.04					5.1566	4.7186	4.7202
FXTN 20-17	PIBD2031G171	8.0000	18Y	7/19/2031	6399	17.52	5,802.000000	4.8700	4:01:30 PM	4.8942	5.2147	4.7811	4.7825
FXTN 25-04	PIBD2531J042	9.3750	18Y	10/5/2031	6477	17.73					5.2408	4.8091	4.8105
FXTN 20-18	PIBD2032B183	5.8750	19Y	2/2/2032	6597	18.06	103.000000	5.2500	10:42:33 AM	5.2529	5.2809	4.8522	4.8534
RTB 20-01	PIID2032C014	5.8750	19Y	3/1/2032	6625	18.14	668.900000	5.1500	3:35:55 PM	5.0021	5.2902	4.8622	4.8635
FXTN 20-19	PIBD2032I195	5.7500	19Y	9/27/2032	6835	18.71	1.500000	5.0500	2:34:25 PM	5.0500	5.3603	4.9377	4.9387
FXTN 25-05	PIBD2532K057	8.5000	19Y	11/29/2032	6898	18.89					5.3814	4.9603	4.9613
FXTN 20-20 *	PIBD2033C206	3.6250	20Y	3/21/2033	7010	19.19	50.800000	4.9750	2:51:40 PM	5.0014	5.4188	5.0005	5.0014
FXTN 25-06	PIBD2534K062	9.2500	25Y	11/5/2034	7604	20.82					5.5427	5.1219	5.1267
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	7933	21.72	3.800000	5.9000	2:56:09 PM	5.9000	5.6113	5.1892	5.1961
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	8010	21.93	242.700000	5.5000	3:56:42 PM	5.4691	5.6273	5.2049	5.2124
FXTN 25-09	PIBD2536I097	7.6250	25Y	9/29/2036	8298	22.72					5.6874	5.2638	5.2731
FXTN 25-10	PIBD2537H103	5.7500	25Y	8/16/2037	8619	23.60					5.7543	5.3294	5.3408
RTB 25-01 *	PIID2537J015	6.1250	25Y	10/24/2037	8688	23.79	2,418.537000	5.3449	4:10:07 PM	5.3431	5.7687	5.3435	5.3554