|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| **Tenor** | **CUSIP** | **Description** | **Yield** | **Source** | **Update** |
| 3M | EDU13 Comdty | EDU13 Comdty | 0.2575 | BGN | 09/11/13 |
| 6M | EDZ13 Comdty | EDZ13 Comdty | 0.294 | BGN | 09/11/13 |
| 9M | EDH14 Comdty | EDH14 Comdty | 0.3574 | BGN | 09/11/13 |
| 12M | EDM14 Comdty | EDM14 Comdty | 0.4402 | BGN | 09/11/13 |
| 15M | EDU14 Comdty | EDU14 Comdty | 0.5675 | BGN | 09/11/13 |
| 18M | EDZ14 Comdty | EDZ14 Comdty | 0.7341 | BGN | 09/11/13 |
| 2Y | USSWAP2 BGN Curncy | USSWAP2 BGN Curncy | 0.5957 | BGN | 09/11/13 |
| 3Y | USSWAP3 BGN Curncy | USSWAP3 BGN Curncy | 1.0014 | BGN | 09/11/13 |
| 4Y | USSWAP4 BGN Curncy | USSWAP4 BGN Curncy | 1.45 | BGN | 09/11/13 |
| 5Y | USSWAP5 BGN Curncy | USSWAP5 BGN Curncy | 1.865 | BGN | 09/11/13 |
| 6Y | USSW6 BGN Curncy | USSW6 BGN Curncy | 2.2145 | BGN | 09/11/13 |
| 7Y | USSWAP7 BGN Curncy | USSWAP7 BGN Curncy | 2.501 | BGN | 09/11/13 |
| 8Y | USSW8 BGN Curncy | USSW8 BGN Curncy | 2.7305 | BGN | 09/11/13 |
| 9Y | USSW9 BGN Curncy | USSW9 BGN Curncy | 2.919 | BGN | 09/11/13 |
| 10Y | USSWAP10 BGN Curncy | USSWAP10 BGN Curncy | 3.0765 | BGN | 09/11/13 |
| 11Y | USSWAP11 BGN Curncy | USSWAP11 BGN Curncy | 3.2103 | BGN | 09/11/13 |
| 12Y | USSWAP12 BGN Curncy | USSWAP12 BGN Curncy | 3.322 | BGN | 09/11/13 |
| 15Y | USSWAP15 BGN Curncy | USSWAP15 BGN Curncy | 3.551 | BGN | 09/11/13 |
| 20Y | USSWAP20 BGN Curncy | USSWAP20 BGN Curncy | 3.7315 | BGN | 09/11/13 |
| 25Y | USSWAP25 BGN Curncy | USSWAP25 BGN Curncy | 3.815 | BGN | 09/11/13 |
| 30Y | USSWAP30 BGN Curncy | USSWAP30 BGN Curncy | 3.8565 | BGN | 09/11/13 |

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| **Tenor** | **CUSIP** | **Description** | **Yield** | **Source** | **Update** |
| 1D | CCLR Index | CCLR Index | 1.00 | CMPN | 09/11/13 |
| 1M | CDOR01 Index | CDOR01 Index | 1.22 | CMPN | 09/11/13 |
| 2M | CDOR02 Index | CDOR02 Index | 1.2475 | CMPN | 09/11/13 |
| 3M | BAU13 Comdty | BAU13 Comdty | 1.275 | BGN | 09/11/13 |
| 6M | BAZ13 Comdty | BAZ13 Comdty | 1.2997 | BGN | 09/11/13 |
| 9M | BAH14 Comdty | BAH14 Comdty | 1.3491 | BGN | 09/11/13 |
| 12M | BAM14 Comdty | BAM14 Comdty | 1.4584 | BGN | 09/11/13 |
| 15M | BAU14 Comdty | BAU14 Comdty | 1.6275 | BGN | 09/11/13 |
| 18M | BAZ14 Comdty | BAZ14 Comdty | 1.8164 | BGN | 09/11/13 |
| 2Y | CDSW2 BGN Curncy | CDSW2 BGN Curncy | 1.6195 | BGN | 09/11/13 |
| 3Y | CDSW3 BGN Curncy | CDSW3 BGN Curncy | 1.9372 | BGN | 09/11/13 |
| 4Y | CDSW4 BGN Curncy | CDSW4 BGN Curncy | 2.235 | BGN | 09/11/13 |
| 5Y | CDSW5 BGN Curncy | CDSW5 BGN Curncy | 2.4855 | BGN | 09/11/13 |
| 6Y | CDSW6 BGN Curncy | CDSW6 BGN Curncy | 2.6885 | BGN | 09/11/13 |
| 7Y | CDSW7 BGN Curncy | CDSW7 BGN Curncy | 2.8595 | BGN | 09/11/13 |
| 8Y | CDSW8 BGN Curncy | CDSW8 BGN Curncy | 3.003 | BGN | 09/11/13 |
| 9Y | CDSW9 BGN Curncy | CDSW9 BGN Curncy | 3.1335 | BGN | 09/11/13 |
| 10Y | CDSW10 BGN Curncy | CDSW10 BGN Curncy | 3.254 | BGN | 09/11/13 |
| 12Y | CDSW12 BGN Curncy | CDSW12 BGN Curncy | 3.457 | BGN | 09/11/13 |
| 15Y | CDSW15 BGN Curncy | CDSW15 BGN Curncy | 3.6713 | BGN | 09/11/13 |
| 20Y | CDSW20 BGN Curncy | CDSW20 BGN Curncy | 3.7915 | BGN | 09/11/13 |
| 25Y | CDSW25 BGN Curncy | CDSW25 BGN Curncy | 3.7555 | BGN | 09/11/13 |
| 30Y | CDSW30 BGN Curncy | CDSW30 BGN Curncy | 3.693 | BGN | 09/11/13 |