

Interpolated Bonds
April 30, 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 | 2M | 7/15/2014 | 74 | 0.20 | | | | | 1.5720 | 1.4100 | 1.4100 |
| RTB 05-08 | PIID0514I080 | 6.2500 | 5M | 9/24/2014 | 145 | 0.40 | | | | | 1.8449 | 1.6769 | 1.6769 |
| FXTN 07-46 | PIBD0714J466 | 6.5000 | 5M | 10/4/2014 | 155 | 0.42 | | | | | 1.9225 | 1.7538 | 1.7538 |
| SPTB 10-03 | SPTB1014J037 | 12.2500 | 5M | 10/14/2014 | 165 | 0.45 | | | | | 2.0001 | 1.8308 | 1.8308 |
| FXTN 10-36 | PIBD1015B367 | 12.3750 | 10M | 2/24/2015 | 298 | 0.82 | | | | | 2.3345 | 2.1622 | 2.1622 |
| FXTN 05-68 | PIBD0515E685 | 6.3750 | 1.5Y | 5/13/2015 | 376 | 1.03 | | | | | 2.4574 | 2.2683 | 2.2681 |
| FXTN 07-47 | PIBD0715E477 | 8.3750 | 1.5Y | 5/22/2015 | 385 | 1.05 | | | | | 2.4727 | 2.2794 | 2.2792 |
| FXTN 04-20 | PIBD0415G203 | 4.8750 | 1.5Y | 7/21/2015 | 445 | 1.22 | 10.000000 | 1.9500 | 3:04:22 PM | 1.9500 | 2.5746 | 2.3537 | 2.3530 |
| RTB 05-09 | PIID0515H097 | 5.8750 | 1.5Y | 8/19/2015 | 474 | 1.30 | | | | | 2.6239 | 2.3895 | 2.3887 |
| FXTN 10-37 | PIBD1015H370 | 11.8750 | 1.5Y | 8/25/2015 | 480 | 1.31 | | | | | 2.6341 | 2.3970 | 2.3961 |
| FXTN 05-69 | PIBD0515K697 | 4.6250 | 2Y | 11/25/2015 | 572 | 1.57 | | | | | 2.7904 | 2.5108 | 2.5093 |
| FXTN 10-38 | PIBD1015L384 | 10.1250 | 2Y | 12/15/2015 | 592 | 1.62 | | | | | 2.8244 | 2.5355 | 2.5340 |
| FXTN 10-39 | PIBD1016A393 | 9.2500 | 2Y | 1/12/2016 | 620 | 1.70 | | | | | 2.8720 | 2.5702 | 2.5684 |
| FXTN 07-48 | PIBD0716A488 | 7.0000 | 2Y | 1/27/2016 | 635 | 1.74 | 150.000000 | 2.6000 | 3:12:04 PM | 2.6000 | 2.8975 | 2.5887 | 2.5869 |
| RTB 05-10 | PIID0516C107 | 6.0000 | 2Y | 3/3/2016 | 671 | 1.84 | 0.500000 | 3.0000 | 3:12:23 PM | 3.0000 | 2.9586 | 2.6333 | 2.6312 |
| FXTN 10-40 | PIBD1016C407 | 7.5000 | 2Y | 3/30/2016 | 698 | 1.91 | | | | | 3.0045 | 2.6667 | 2.6644 |
| FXTN 03-20 | PIBD0316D206 | 1.6250 | 2Y | 4/25/2016 | 724 | 1.98 | 1,886.964000 | 2.6500 | 2:27:42 PM | 2.7067 | 3.0487 | 2.6988 | 2.6964 |
| FXTN 10-41 * | PIBD1016D416 | 7.0000 | 2Y | 4/27/2016 | 726 | 1.99 | | | | | 3.0521 | 2.7013 | 2.6989 |
| FXTN 10-42 | PIBD1016I420 | 9.1250 | 2.5Y | 9/4/2016 | 856 | 2.34 | 1.000000 | 2.8750 | 10:54:11 AM | 2.8750 | 3.1628 | 2.8535 | 2.7747 |
| RTB 07-01 | PIID0716I018 | 7.0000 | 2.5Y | 9/24/2016 | 876 | 2.40 | | | | | 3.1798 | 2.8769 | 2.7864 |
| FXTN 10-43 | PIBD1016K436 | 6.2500 | 3Y | 11/16/2016 | 929 | 2.54 | | | | | 3.2250 | 2.9389 | 2.8173 |
| FXTN 07-49 | PIBD0717C493 | 7.0000 | 3Y | 3/31/2017 | 1064 | 2.91 | | | | | 3.3400 | 3.0969 | 2.8960 |
| FXTN 20-01 * | PIBD2017D011 | 14.3750 | 3Y | 4/24/2017 | 1088 | 2.98 | 93.535000 | 2.9100 | 2:47:48 PM | 2.9100 | 3.3604 | 3.1250 | 2.9100 |
| FXTN 05-70 | PIBD0517G705 | 4.6250 | 3.5Y | 7/5/2017 | 1160 | 3.18 | 3.065100 | 3.3500 | 2:54:35 PM | 3.3500 | 3.4131 | 3.1888 | 3.0287 |
| RTB 07-02 | PIID0717H026 | 6.6250 | 3.5Y | 8/19/2017 | 1205 | 3.30 | 1.050000 | 3.3750 | 11:07:37 AM | 3.3750 | 3.4460 | 3.2287 | 3.1029 |
| FXTN 10-44 | PIBD1017H447 | 7.7500 | 3.5Y | 8/23/2017 | 1209 | 3.31 | | | | | 3.4489 | 3.2323 | 3.1095 |
| FXTN 07-50 | PIBD0717J502 | 5.3750 | 3.5Y | 10/28/2017 | 1275 | 3.49 | 5.000000 | 3.4000 | 9:37:09 AM | 3.4000 | 3.4972 | 3.2908 | 3.2184 |
| FXTN 05-71 | PIBD0517K719 | 4.1250 | 4Y | 11/8/2017 | 1286 | 3.52 | | | | | 3.5052 | 3.3005 | 3.2365 |
| FXTN 10-45 * | PIBD1018A451 | 5.8750 | 4Y | 1/31/2018 | 1370 | 3.75 | 1.900000 | 3.4000 | 2:37:50 PM | 3.4000 | 3.5667 | 3.3750 | 3.3750 |
| FXTN 05-72 | PIBD0518E723 | 2.1250 | 4.5Y | 5/23/2018 | 1482 | 4.06 | 56.000000 | 3.3600 | 3:01:04 PM | 3.3600 | 3.6792 | 3.4808 | 3.4808 |
| FXTN 07-51 | PIBD0718H511 | 5.0000 | 4.5Y | 8/18/2018 | 1569 | 4.30 | 65.500000 | 3.4500 | 12:11:02 PM | 3.3927 | 3.7666 | 3.5629 | 3.5629 |
| FXTN 10-47 | PIBD1018K478 | 8.8750 | 5Y | 11/20/2018 | 1663 | 4.55 | | | | | 3.8611 | 3.6517 | 3.6517 |
| FXTN 10-48 | PIBD1019B485 | 7.8750 | 5Y | 2/19/2019 | 1754 | 4.80 | | | | | 3.9525 | 3.7377 | 3.7377 |
| FXTN 07-53 * | PIBD0719D531 | 5.0000 | 5Y | 4/26/2019 | 1820 | 4.98 | | | | | 4.0188 | 3.8000 | 3.8000 |
| FXTN 07-54 | PIBD0719G547 | 4.7500 | 5.5Y | 7/19/2019 | 1904 | 5.21 | | | | | 4.0312 | 3.8115 | 3.7971 |
| FXTN 07-55 | PIBD0719H555 | 4.7500 | 5.5Y | 8/30/2019 | 1946 | 5.33 | | | | | 4.0373 | 3.8172 | 3.7957 |
| FXTN 07-56 | PIBD0719K560 | 3.8750 | 6Y | 11/22/2019 | 2030 | 5.56 | 105.000000 | 3.6250 | 10:28:13 AM | 3.6154 | 4.0497 | 3.8286 | 3.7928 |
| FXTN 10-50 | PIBD1020B508 | 7.7500 | 6Y | 2/18/2020 | 2118 | 5.80 | | | | | 4.0627 | 3.8407 | 3.7897 |
| RTB 10-01 | PIID1020H015 | 7.2500 | 6.5Y | 8/19/2020 | 2301 | 6.30 | 170.000000 | 3.7150 | 10:08:59 AM | 3.7150 | 4.0896 | 3.8656 | 3.7834 |
| FXTN 10-51 | PIBD1020I510 | 6.1250 | 6.5Y | 9/16/2020 | 2329 | 6.38 | | | | | 4.0937 | 3.8694 | 3.7824 |
| FXTN 10-52 | PIBD1020L525 | 5.8750 | 7Y | 12/16/2020 | 2420 | 6.63 | 1.600000 | 3.6000 | 10:54:45 AM | 3.6000 | 4.1071 | 3.8819 | 3.7793 |
| RTB 10-02 | PIID1021C027 | 7.3750 | 7Y | 3/3/2021 | 2497 | 6.84 | 60.300000 | 3.7700 | 3:39:24 PM | 3.7809 | 4.1185 | 3.8924 | 3.7766 |
| FXTN 07-57 | PIBD0721C574 | 3.5000 | 7Y | 3/20/2021 | 2514 | 6.88 | 3.800000 | 3.7500 | 2:07:24 PM | 3.7500 | 4.1210 | 3.8947 | 3.7760 |
| FXTN 10-53 * | PIBD1021D531 | 6.5000 | 7Y | 4/28/2021 | 2553 | 6.99 | | | | | 4.1267 | 3.9000 | 3.7747 |

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|-----------------|--------------|---------|-------|------------|------|-------|-------------|------------|-------------|------------|--------|---------|---------|
| RTB 10-03 | PIID1021J039 | 5.7500 | 7.5Y | 10/20/2021 | 2728 | 7.47 | | | | | 4.1806 | 3.9482 | 3.8470 |
| FXTN 10-55 | PIBD1021K551 | 5.7500 | 8Y | 11/24/2021 | 2763 | 7.56 | | | | | 4.1914 | 3.9578 | 3.8615 |
| FXTN 10-54 | PIBD1022G545 | 6.3750 | 8Y | 1/19/2022 | 2819 | 7.72 | 440.000000 | 3.8250 | 3:53:41 PM | 3.9892 | 4.2086 | 3.9732 | 3.8846 |
| FXTN 20-02 | PIBD2022C021 | 15.0000 | 8Y | 3/14/2022 | 2873 | 7.87 | | | | | 4.2252 | 3.9881 | 3.9070 |
| FXTN 10-56 | PIBD1022H562 | 4.8750 | 8.5Y | 8/2/2022 | 3014 | 8.25 | | | | | 4.2687 | 4.0269 | 3.9652 |
| FXTN 10-57 | PIBD1022I570 | 4.7500 | 8.5Y | 9/13/2022 | 3056 | 8.37 | | | | | 4.2816 | 4.0385 | 3.9826 |
| FXTN 20-03 | PIBD2022J033 | 12.7500 | 8.5Y | 10/17/2022 | 3090 | 8.46 | | | | | 4.2921 | 4.0479 | 3.9967 |
| FXTN 10-58 | PIBD1022L585 | 4.0000 | 9Y | 12/6/2022 | 3140 | 8.60 | 6.000000 | 4.0000 | 12:10:13 PM | 4.0000 | 4.3075 | 4.0616 | 4.0173 |
| FXTN 20-04 | PIBD2023B048 | 13.0000 | 9Y | 2/20/2023 | 3216 | 8.80 | | | | | 4.3309 | 4.0825 | 4.0487 |
| FXTN 20-05 | PIBD2023E054 | 11.8750 | 9.5Y | 5/29/2023 | 3314 | 9.07 | | | | | 4.3610 | 4.1095 | 4.0892 |
| RTB 10-04 | PIID1023H046 | 3.2500 | 9.5Y | 8/15/2023 | 3392 | 9.29 | 34.341000 | 4.0500 | 3:41:44 PM | 4.0447 | 4.3851 | 4.1310 | 4.1215 |
| FXTN 20-06 * | PIBD2023J068 | 11.3750 | 10Y | 10/23/2023 | 3461 | 9.48 | | | | | 4.4063 | 4.1500 | 4.1500 |
| FXTN 20-07 | PIBD2024F075 | 12.3750 | 10.5Y | 6/3/2024 | 3685 | 10.09 | | | | | 4.4679 | 4.2152 | 4.2152 |
| FXTN 20-08 | PIBD2024H086 | 12.8750 | 10.5Y | 8/5/2024 | 3748 | 10.26 | | | | | 4.4853 | 4.2335 | 4.2335 |
| FXTN 20-09 | PIBD2024K091 | 13.7500 | 11Y | 11/11/2024 | 3846 | 10.53 | | | | | 4.5122 | 4.2620 | 4.2620 |
| FXTN 20-10 | PIBD2025D103 | 12.1250 | 11Y | 4/14/2025 | 4000 | 10.95 | | | | | 4.5546 | 4.3068 | 4.3068 |
| FXTN 20-11 | PIBD2025J116 | 12.1250 | 12Y | 10/20/2025 | 4189 | 11.47 | | | | | 4.6066 | 4.3618 | 4.3618 |
| FXTN 25-01 | PIBD2525K015 | 18.2500 | 12Y | 11/29/2025 | 4229 | 11.58 | | | | | 4.6176 | 4.3735 | 4.3735 |
| FXTN 20-12 | PIBD2026A122 | 10.2500 | 12Y | 1/19/2026 | 4280 | 11.72 | | | | | 4.6317 | 4.3883 | 4.3883 |
| RTB 15-01 | PIID1526J019 | 6.2500 | 13Y | 10/20/2026 | 4554 | 12.47 | 60.900000 | 4.9000 | 11:54:07 AM | 4.7375 | 4.7071 | 4.4680 | 4.4680 |
| FXTN 20-13 | PIBD2026L139 | 8.0000 | 13Y | 12/7/2026 | 4602 | 12.60 | | | | | 4.7203 | 4.4820 | 4.4820 |
| RTB 15-02 | PIID1527C023 | 5.3750 | 13Y | 3/1/2027 | 4686 | 12.83 | 5.310000 | 4.9250 | 2:28:04 PM | 4.9485 | 4.7434 | 4.5064 | 4.5064 |
| FXTN 20-14 | PIBD2027I140 | 8.6250 | 14Y | 9/6/2027 | 4875 | 13.35 | | | | | 4.7954 | 4.5614 | 4.5614 |
| FXTN 20-15 | PIBD2028L151 | 9.5000 | 15Y | 12/4/2028 | 5330 | 14.59 | | | | | 4.9206 | 4.6938 | 4.6938 |
| FXTN 20-16 | PIBD2030E166 | 8.7500 | 17Y | 5/27/2030 | 5869 | 16.07 | | | | | 5.0689 | 4.8506 | 4.8506 |
| FXTN 25-02 | PIBD2530G029 | 12.5000 | 17Y | 7/28/2030 | 5931 | 16.24 | | | | | 5.0860 | 4.8686 | 4.8686 |
| FXTN 25-03 | PIBD2531A032 | 11.2500 | 17Y | 1/26/2031 | 6113 | 16.74 | | | | | 5.1361 | 4.9216 | 4.9216 |
| FXTN 20-17 | PIBD2031G171 | 8.0000 | 18Y | 7/19/2031 | 6287 | 17.21 | 101.000000 | 4.9000 | 4:02:33 PM | 4.9000 | 5.1840 | 4.9722 | 4.9722 |
| FXTN 25-04 | PIBD2531J042 | 9.3750 | 18Y | 10/5/2031 | 6365 | 17.43 | | | | | 5.2054 | 4.9949 | 4.9949 |
| FXTN 20-18 | PIBD2032B183 | 5.8750 | 18Y | 2/2/2032 | 6485 | 17.75 | 60.000000 | 5.1000 | 11:31:36 AM | 5.1000 | 5.2384 | 5.0298 | 5.0298 |
| RTB 20-01 | PIID2032C014 | 5.8750 | 18Y | 3/1/2032 | 6513 | 17.83 | 108.500000 | 5.0000 | 4:05:35 PM | 5.0014 | 5.2462 | 5.0380 | 5.0380 |
| FXTN 20-19 | PIBD2032I195 | 5.7500 | 19Y | 9/27/2032 | 6723 | 18.41 | | | | | 5.3039 | 5.0991 | 5.0991 |
| FXTN 25-05 | PIBD2532K057 | 8.5000 | 19Y | 11/29/2032 | 6786 | 18.58 | | | | | 5.3213 | 5.1174 | 5.1174 |
| FXTN 20-20 * | PIBD2033C206 | 3.6250 | 20Y | 3/21/2033 | 6898 | 18.89 | 0.500000 | 4.9000 | 2:45:59 PM | 4.9000 | 5.3521 | 5.1500 | 5.1500 |
| FXTN 25-06 | PIBD2534K062 | 9.2500 | 25Y | 11/5/2034 | 7492 | 20.51 | | | | | 5.4716 | 5.2377 | 5.2371 |
| FXTN 25-07 | PIBD2535I071 | 8.0000 | 25Y | 9/30/2035 | 7821 | 21.41 | | | | | 5.5377 | 5.2862 | 5.2854 |
| FXTN 25-08 | PIBD2535L086 | 8.1250 | 25Y | 12/16/2035 | 7898 | 21.62 | | | | | 5.5532 | 5.2976 | 5.2967 |
| FXTN 25-09 | PIBD2536I097 | 7.6250 | 25Y | 9/29/2036 | 8186 | 22.41 | | | | | 5.6112 | 5.3401 | 5.3389 |
| FXTN 25-10 | PIBD2537H103 | 5.7500 | 25Y | 8/16/2037 | 8507 | 23.29 | 3.500000 | 5.5000 | 10:20:39 AM | 5.4849 | 5.6757 | 5.3875 | 5.3860 |
| RTB 25-01 * | PIID2537J015 | 6.1250 | 25Y | 10/24/2037 | 8576 | 23.48 | 460.165000 | 5.3751 | 3:48:32 PM | 5.3954 | 5.6896 | 5.3977 | 5.3961 |