

Interpolated Bonds
June 27, 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	<1M	7/15/2014	15	0.04					2.6914	2.6250	2.6250
RTB 05-08	PIID0514I080	6.2500	3M	9/24/2014	86	0.24					1.3544	1.1917	1.1917
FXTN 07-46	PIBD0714J466	6.5000	3M	10/4/2014	96	0.26					1.3408	1.1798	1.1798
SPTB 10-03	SPTB1014J037	12.2500	4M	10/14/2014	106	0.29	500.000000	1.7700	2:13:23 PM	1.7700	1.3458	1.1832	1.1832
FXTN 10-36	PIBD1015B367	12.3750	8M	2/24/2015	239	0.65					1.6353	1.4159	1.4155
FXTN 05-68	PIBD0515E685	6.3750	11M	5/13/2015	317	0.87	50.000000	1.8750	2:49:23 PM	1.8750	1.8652	1.6043	1.6033
FXTN 07-47	PIBD0715E477	8.3750	11M	5/22/2015	326	0.89	90.000000	1.8750	2:49:44 PM	1.8611	1.8917	1.6260	1.6249
FXTN 04-20	PIBD0415G203	4.8750	1.5Y	7/21/2015	386	1.06					2.0762	1.7613	1.7610
RTB 05-09	PIID0515H097	5.8750	1.5Y	8/19/2015	415	1.14	10.050000	2.2500	3:45:05 PM	2.2500	2.1663	1.8255	1.8258
FXTN 10-37	PIBD1015H370	11.8750	1.5Y	8/25/2015	421	1.15					2.1850	1.8388	1.8392
FXTN 05-69	PIBD0515K697	4.6250	1.5Y	11/25/2015	513	1.40	140.000000	2.3200	2:13:31 PM	2.3200	2.4708	2.0425	2.0447
FXTN 10-38	PIBD1015L384	10.1250	1.5Y	12/15/2015	533	1.46					2.5329	2.0868	2.0894
FXTN 10-39	PIBD1016A393	9.2500	2Y	1/12/2016	561	1.54					2.6199	2.1488	2.1519
FXTN 07-48	PIBD0716A488	7.0000	2Y	1/27/2016	576	1.58	601.100000	2.4000	2:06:42 PM	2.1604	2.6665	2.1820	2.1854
RTB 05-10	PIID0516C107	6.0000	2Y	3/3/2016	612	1.68	3.850000	2.4000	3:55:36 PM	2.4331	2.7783	2.2617	2.2658
FXTN 10-40	PIBD1016C407	7.5000	2Y	3/30/2016	639	1.75					2.8622	2.3215	2.3262
FXTN 03-20	PIBD0316D206	1.6250	2Y	4/25/2016	665	1.82	10,551.500000	2.3800	4:14:22 PM	2.4017	2.9430	2.3791	2.3842
FXTN 10-41 *	PIBD1016D416	7.0000	2Y	4/27/2016	667	1.83					2.9492	2.3835	2.3887
FXTN 10-42	PIBD1016I420	9.1250	2.5Y	9/4/2016	797	2.18	705.200000	2.5200	2:13:34 PM	2.5234	2.9527	2.4804	2.4867
RTB 07-01	PIID0716I018	7.0000	2.5Y	9/24/2016	817	2.24	1.000000	3.0000	3:22:55 PM	3.0000	2.9532	2.4953	2.5018
FXTN 10-43	PIBD1016K436	6.2500	2.5Y	11/16/2016	870	2.38					2.9546	2.5348	2.5417
FXTN 07-49	PIBD0717C493	7.0000	3Y	3/31/2017	1005	2.75					2.9582	2.6354	2.6435
FXTN 20-01	PIBD2017D011	14.3750	3Y	4/24/2017	1029	2.82	5.000000	2.7950	2:50:55 PM	2.7950	2.9589	2.6532	2.6616
FXTN 03-21 *	PIBD0317E212	2.8750	3Y	5/22/2017	1057	2.89	1,493.000000	2.6700	4:12:34 PM	2.6823	2.9596	2.6741	2.6827
FXTN 05-70	PIBD0517G705	4.6250	3.5Y	7/5/2017	1101	3.01					3.0027	2.7158	2.7233
RTB 07-02	PIID0717H026	6.6250	3.5Y	8/19/2017	1146	3.14					3.0468	2.7585	2.7647
FXTN 10-44	PIBD1017H447	7.7500	3.5Y	8/23/2017	1150	3.15					3.0507	2.7622	2.7684
FXTN 07-50	PIBD0717J502	5.3750	3.5Y	10/28/2017	1216	3.33	2.000000	3.2500	2:09:05 PM	3.2500	3.1154	2.8248	2.8293
FXTN 05-71	PIBD0517K719	4.1250	3.5Y	11/8/2017	1227	3.36					3.1262	2.8352	2.8394
FXTN 10-45	PIBD1018A451	5.8750	4Y	1/31/2018	1311	3.59	250.000000	3.0700	11:04:22 AM	3.0700	3.2085	2.9148	2.9169
FXTN 05-72 *	PIBD0518E723	2.1250	4Y	5/23/2018	1423	3.90	2,394.674000	2.9900	3:26:09 PM	3.0148	3.3182	3.0210	3.0201
FXTN 07-51	PIBD0718H511	5.0000	4.5Y	8/18/2018	1510	4.13	1.600000	3.3000	2:09:23 PM	3.3000	3.4932	3.2151	3.1436
FXTN 10-47	PIBD1018K478	8.8750	4.5Y	11/20/2018	1604	4.39					3.6822	3.4248	3.2771
FXTN 10-48	PIBD1019B485	7.8750	5Y	2/19/2019	1695	4.64					3.8652	3.6278	3.4063
FXTN 07-53 *	PIBD0719D531	5.0000	5Y	4/26/2019	1761	4.82					3.9979	3.7750	3.5000
FXTN 07-54	PIBD0719G547	4.7500	5.5Y	7/19/2019	1845	5.05					4.0024	3.7585	3.5148
FXTN 07-55	PIBD0719H555	4.7500	5.5Y	8/30/2019	1887	5.17					4.0047	3.7502	3.5222
FXTN 07-56	PIBD0719K560	3.8750	5.5Y	11/22/2019	1971	5.40	4,296.250000	3.5050	4:08:48 PM	3.5017	4.0092	3.7337	3.5370
FXTN 10-50	PIBD1020B508	7.7500	6Y	2/18/2020	2059	5.64	163.939000	3.6750	2:34:52 PM	3.6384	4.0140	3.7164	3.5525
RTB 10-01	PIID1020H015	7.2500	6.5Y	8/19/2020	2242	6.14					4.0239	3.6804	3.5848
FXTN 10-51	PIBD1020I510	6.1250	6.5Y	9/16/2020	2270	6.21					4.0254	3.6749	3.5897
FXTN 10-52	PIBD1020L525	5.8750	6.5Y	12/16/2020	2361	6.46					4.0303	3.6570	3.6058
RTB 10-02	PIID1021C027	7.3750	7Y	3/3/2021	2438	6.67	955.610000	3.5000	2:09:54 PM	3.6249	4.0345	3.6419	3.6193
FXTN 07-57	PIBD0721C574	3.5000	7Y	3/20/2021	2455	6.72	207.000000	3.6250	2:34:09 PM	3.6492	4.0354	3.6386	3.6223

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FXTN 10-53 *	PIBD1021D531	6.5000	7Y	4/28/2021	2494	6.83					4.0375	3.6309	3.6292
RTB 10-03	PIID1021J039	5.7500	7.5Y	10/20/2021	2669	7.31	100.000000	3.7750	10:01:57 AM	3.7750	4.0571	3.6725	3.6711
FXTN 10-55	PIBD1021K551	5.7500	7.5Y	11/24/2021	2704	7.40					4.0611	3.6808	3.6794
FXTN 10-54	PIBD1022G545	6.3750	8Y	1/19/2022	2760	7.56	19.117014	3.7000	4:09:21 PM	3.7111	4.0674	3.6941	3.6928
FXTN 20-02	PIBD2022C021	15.0000	8Y	3/14/2022	2814	7.70					4.0734	3.7070	3.7058
FXTN 10-56	PIBD1022H562	4.8750	8.5Y	8/2/2022	2955	8.09					4.0893	3.7405	3.7395
FXTN 10-57	PIBD1022I570	4.7500	8.5Y	9/13/2022	2997	8.21					4.0940	3.7505	3.7495
FXTN 20-03	PIBD2022J033	12.7500	8.5Y	10/17/2022	3031	8.30					4.0978	3.7586	3.7577
FXTN 10-58	PIBD1022L585	4.0000	8.5Y	12/6/2022	3081	8.44					4.1034	3.7704	3.7696
FXTN 20-04	PIBD2023B048	13.0000	9Y	2/20/2023	3157	8.64					4.1119	3.7885	3.7878
FXTN 20-05	PIBD2023E054	11.8750	9Y	5/29/2023	3255	8.91					4.1229	3.8118	3.8112
RTB 10-04	PIID1023H046	3.2500	9.5Y	8/15/2023	3333	9.13	261.906000	3.8500	3:55:00 PM	3.8483	4.1317	3.8303	3.8299
FXTN 20-06	PIBD2023J068	11.3750	9.5Y	10/23/2023	3402	9.31					4.1394	3.8468	3.8464
FXTN 20-07 *	PIBD2024F075	12.3750	10Y	6/3/2024	3626	9.93					4.1646	3.9000	3.9000
FXTN 20-08	PIBD2024H086	12.8750	10.5Y	8/5/2024	3689	10.10					4.1880	3.9245	3.9245
FXTN 20-09	PIBD2024K091	13.7500	10.5Y	11/11/2024	3787	10.37					4.2244	3.9626	3.9626
FXTN 20-10	PIBD2025D103	12.1250	11Y	4/14/2025	3941	10.79					4.2816	4.0225	4.0225
FXTN 20-11	PIBD2025J116	12.1250	12Y	10/20/2025	4130	11.31					4.3518	4.0961	4.0961
FXTN 25-01	PIBD2525K015	18.2500	12Y	11/29/2025	4170	11.42					4.3667	4.1116	4.1116
FXTN 20-12	PIBD2026A122	10.2500	12Y	1/19/2026	4221	11.56					4.3857	4.1315	4.1315
RTB 15-01	PIID1526J019	6.2500	13Y	10/20/2026	4495	12.31	1.000000	4.3750	3:02:19 PM	4.3750	4.4875	4.2381	4.2381
FXTN 20-13	PIBD2026L139	8.0000	13Y	12/7/2026	4543	12.44					4.5053	4.2568	4.2568
RTB 15-02	PIID1527C023	5.3750	13Y	3/1/2027	4627	12.67	720.800000	4.4500	3:55:14 PM	4.2988	4.5365	4.2894	4.2894
FXTN 20-14	PIBD2027I140	8.6250	14Y	9/6/2027	4816	13.19					4.6067	4.3630	4.3630
FXTN 20-15	PIBD2028L151	9.5000	15Y	12/4/2028	5271	14.43					4.7758	4.5400	4.5400
FXTN 20-16	PIBD2030E166	8.7500	16Y	5/27/2030	5810	15.91					4.9760	4.7497	4.7497
FXTN 25-02	PIBD2530G029	12.5000	17Y	7/28/2030	5872	16.08					4.9990	4.7738	4.7738
FXTN 25-03	PIBD2531A032	11.2500	17Y	1/26/2031	6054	16.57					5.0667	4.8446	4.8446
FXTN 20-17	PIBD2031G171	8.0000	18Y	7/19/2031	6228	17.05	1,448.750000	4.5700	4:04:30 PM	4.5621	5.1313	4.9123	4.9123
FXTN 25-04	PIBD2531J042	9.3750	18Y	10/5/2031	6306	17.26					5.1603	4.9426	4.9426
FXTN 20-18	PIBD2032B183	5.8750	18Y	2/2/2032	6426	17.59					5.2049	4.9893	4.9893
RTB 20-01	PIID2032C014	5.8750	18Y	3/1/2032	6454	17.67	213.500000	4.8500	3:27:01 PM	4.8564	5.2153	5.0002	5.0002
FXTN 20-19	PIBD2032I195	5.7500	19Y	9/27/2032	6664	18.25					5.2933	5.0819	5.0819
FXTN 25-05	PIBD2532K057	8.5000	19Y	11/29/2032	6727	18.42					5.3167	5.1064	5.1064
FXTN 20-20 *	PIBD2033C206	3.6250	20Y	3/21/2033	6839	18.72	4.000000	4.8600	3:23:05 PM	4.8779	5.3583	5.1500	5.1500
FXTN 25-06	PIBD2534K062	9.2500	25Y	11/5/2034	7433	20.35					5.3856	5.1367	5.1384
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	7762	21.25					5.4007	5.1293	5.1320
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	7839	21.46	63.370000	5.2000	3:50:22 PM	5.2625	5.4042	5.1275	5.1305
FXTN 25-09	PIBD2536I097	7.6250	25Y	9/29/2036	8127	22.25					5.4175	5.1211	5.1248
FXTN 25-10	PIBD2537H103	5.7500	25Y	8/16/2037	8448	23.13					5.4322	5.1139	5.1185
RTB 25-01 *	PIID2537J015	6.1250	25Y	10/24/2037	8517	23.32	920.050000	5.1800	3:13:17 PM	5.1072	5.4354	5.1123	5.1172