

Interpolated Bonds
June 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	<1M	7/15/2014	14	0.04					2.7246	2.6643	2.5569
RTB 05-08	PIID0514I080	6.2500	3M	9/24/2014	85	0.23	22.137000	1.5000	3:46:26 PM	1.5000	1.3428	1.1722	1.1080
FXTN 07-46	PIBD0714J466	6.5000	3M	10/4/2014	95	0.26					1.3286	1.1563	1.1380
SPTB 10-03	SPTB1014J037	12.2500	4M	10/14/2014	105	0.29					1.3342	1.1599	1.1599
FXTN 10-36	PIBD1015B367	12.3750	8M	2/24/2015	238	0.65					1.6237	1.4306	1.4306
FXTN 05-68	PIBD0515E685	6.3750	11M	5/13/2015	316	0.87					1.8349	1.6429	1.6429
FXTN 07-47	PIBD0715E477	8.3750	11M	5/22/2015	325	0.89					1.8592	1.6673	1.6673
FXTN 04-20	PIBD0415G203	4.8750	1.5Y	7/21/2015	385	1.05					2.0321	1.7872	1.7881
RTB 05-09	PIID0515H097	5.8750	1.5Y	8/19/2015	414	1.13	0.200000	2.5000	3:22:10 PM	2.0235	2.1170	1.8399	1.8414
FXTN 10-37	PIBD1015H370	11.8750	1.5Y	8/25/2015	420	1.15					2.1345	1.8508	1.8524
FXTN 05-69	PIBD0515K697	4.6250	1.5Y	11/25/2015	512	1.40					2.4037	2.0180	2.0213
FXTN 10-38	PIBD1015L384	10.1250	1.5Y	12/15/2015	532	1.46					2.4622	2.0543	2.0580
FXTN 10-39	PIBD1016A393	9.2500	2Y	1/12/2016	560	1.53					2.5441	2.1052	2.1094
FXTN 07-48	PIBD0716A488	7.0000	2Y	1/27/2016	575	1.57	576.521682	2.2000	3:49:05 PM	2.1515	2.5880	2.1325	2.1369
RTB 05-10	PIID0516C107	6.0000	2Y	3/3/2016	611	1.67	0.417000	2.6000	3:21:20 PM	2.5520	2.6933	2.1979	2.2030
FXTN 10-40	PIBD1016C407	7.5000	2Y	3/30/2016	638	1.75					2.7723	2.2469	2.2526
FXTN 03-20	PIBD0316D206	1.6250	2Y	4/25/2016	664	1.82	13,471.480000	2.3475	4:14:32 PM	2.3105	2.8483	2.2942	2.3003
FXTN 10-41 *	PIBD1016D416	7.0000	2Y	4/27/2016	666	1.82					2.8542	2.2978	2.3040
FXTN 10-42	PIBD1016I420	9.1250	2.5Y	9/4/2016	796	2.18	48.700000	2.3750	3:47:51 PM	2.4066	2.8667	2.4027	2.4072
RTB 07-01	PIID0716I018	7.0000	2.5Y	9/24/2016	816	2.23	3.900000	2.7500	11:22:08 AM	2.7500	2.8686	2.4188	2.4230
FXTN 10-43	PIBD1016K436	6.2500	2.5Y	11/16/2016	869	2.38					2.8737	2.4616	2.4651
FXTN 07-49	PIBD0717C493	7.0000	3Y	3/31/2017	1004	2.75	1.600000	3.1250	10:08:30 AM	3.1250	2.8867	2.5705	2.5722
FXTN 20-01	PIBD2017D011	14.3750	3Y	4/24/2017	1028	2.81					2.8890	2.5898	2.5913
FXTN 03-21 *	PIBD0317E212	2.8750	3Y	5/22/2017	1056	2.89	2,552.000000	2.6500	4:14:28 PM	2.6132	2.8917	2.6124	2.6135
FXTN 05-70	PIBD0517G705	4.6250	3.5Y	7/5/2017	1100	3.01					2.9258	2.6567	2.6571
RTB 07-02	PIID0717H026	6.6250	3.5Y	8/19/2017	1145	3.13	0.400000	3.1500	11:01:40 AM	3.1500	2.9606	2.7019	2.7017
FXTN 10-44	PIBD1017H447	7.7500	3.5Y	8/23/2017	1149	3.15					2.9637	2.7059	2.7057
FXTN 07-50	PIBD0717J502	5.3750	3.5Y	10/28/2017	1215	3.33					3.0148	2.7723	2.7712
FXTN 05-71	PIBD0517K719	4.1250	3.5Y	11/8/2017	1226	3.36	100.000000	3.0500	10:08:25 AM	3.0500	3.0233	2.7834	2.7821
FXTN 10-45	PIBD1018A451	5.8750	4Y	1/31/2018	1310	3.59	135.731000	3.0250	3:07:56 PM	3.0138	3.0883	2.8679	2.8653
FXTN 05-72 *	PIBD0518E723	2.1250	4Y	5/23/2018	1422	3.89	2,169.068000	2.9800	3:45:46 PM	2.9741	3.1750	2.9805	2.9764
FXTN 07-51	PIBD0718H511	5.0000	4.5Y	8/18/2018	1509	4.13	279.400000	3.1250	3:32:40 PM	3.1552	3.3825	3.1850	3.1112
FXTN 10-47	PIBD1018K478	8.8750	4.5Y	11/20/2018	1603	4.39					3.6067	3.4060	3.2568
FXTN 10-48	PIBD1019B485	7.8750	5Y	2/19/2019	1694	4.64					3.8238	3.6199	3.3978
FXTN 07-53 *	PIBD0719D531	5.0000	5Y	4/26/2019	1760	4.82					3.9812	3.7750	3.5000
FXTN 07-54	PIBD0719G547	4.7500	5.5Y	7/19/2019	1844	5.05					3.9867	3.7549	3.5120
FXTN 07-55	PIBD0719H555	4.7500	5.5Y	8/30/2019	1886	5.16					3.9895	3.7449	3.5179
FXTN 07-56	PIBD0719K560	3.8750	5.5Y	11/22/2019	1970	5.39	2,481.000000	3.4900	4:13:13 PM	3.4777	3.9950	3.7249	3.5299
FXTN 10-50	PIBD1020B508	7.7500	6Y	2/18/2020	2058	5.63	19.000000	3.7150	11:12:44 AM	3.7150	4.0007	3.7039	3.5424
RTB 10-01	PIID1020H015	7.2500	6.5Y	8/19/2020	2241	6.14					4.0127	3.6602	3.5684
FXTN 10-51	PIBD1020I510	6.1250	6.5Y	9/16/2020	2269	6.21					4.0145	3.6535	3.5724
FXTN 10-52	PIBD1020L525	5.8750	6.5Y	12/16/2020	2360	6.46					4.0205	3.6318	3.5854
RTB 10-02	PIID1021C027	7.3750	7Y	3/3/2021	2437	6.67	0.400000	3.6750	3:54:53 PM	3.6750	4.0255	3.6134	3.5963
FXTN 07-57	PIBD0721C574	3.5000	7Y	3/20/2021	2454	6.72	250.000000	3.6000	11:31:29 AM	3.6000	4.0266	3.6093	3.5988

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FXTN 10-53 *	PIBD1021D531	6.5000	7Y	4/28/2021	2493	6.83	50.000000	3.6250	3:45:37 PM	3.6250	4.0292	3.6000	3.6043
RTB 10-03	PIID1021J039	5.7500	7.5Y	10/20/2021	2668	7.30	1.000000	3.8750	11:21:44 AM	3.8750	4.0505	3.6464	3.6500
FXTN 10-55	PIBD1021K551	5.7500	7.5Y	11/24/2021	2703	7.40	1,094.464000	3.8850	11:51:53 AM	3.9430	4.0547	3.6557	3.6592
FXTN 10-54	PIBD1022G545	6.3750	8Y	1/19/2022	2759	7.55	274.940000	3.7500	3:11:09 PM	3.7452	4.0615	3.6705	3.6738
FXTN 20-02	PIBD2022C021	15.0000	8Y	3/14/2022	2813	7.70					4.0681	3.6848	3.6879
FXTN 10-56	PIBD1022H562	4.8750	8.5Y	8/2/2022	2954	8.09					4.0852	3.7222	3.7247
FXTN 10-57	PIBD1022I570	4.7500	8.5Y	9/13/2022	2996	8.20	20.279000	3.7000	9:03:35 AM	3.7000	4.0903	3.7333	3.7357
FXTN 20-03	PIBD2022J033	12.7500	8.5Y	10/17/2022	3030	8.30					4.0944	3.7423	3.7446
FXTN 10-58	PIBD1022L585	4.0000	8.5Y	12/6/2022	3080	8.43	422.046000	3.9000	3:29:02 PM	3.9803	4.1005	3.7556	3.7576
FXTN 20-04	PIBD2023B048	13.0000	9Y	2/20/2023	3156	8.64					4.1097	3.7757	3.7775
FXTN 20-05	PIBD2023E054	11.8750	9Y	5/29/2023	3254	8.91					4.1216	3.8017	3.8031
RTB 10-04	PIID1023H046	3.2500	9.5Y	8/15/2023	3332	9.12	593.754000	3.8350	3:54:44 PM	3.8561	4.1311	3.8223	3.8235
FXTN 20-06	PIBD2023J068	11.3750	9.5Y	10/23/2023	3401	9.31					4.1395	3.8406	3.8415
FXTN 20-07 *	PIBD2024F075	12.3750	10Y	6/3/2024	3625	9.92					4.1667	3.9000	3.9000
FXTN 20-08	PIBD2024H086	12.8750	10.5Y	8/5/2024	3688	10.10					4.1904	3.9245	3.9245
FXTN 20-09	PIBD2024K091	13.7500	10.5Y	11/11/2024	3786	10.37					4.2272	3.9626	3.9626
FXTN 20-10	PIBD2025D103	12.1250	11Y	4/14/2025	3940	10.79					4.2852	4.0225	4.0225
FXTN 20-11	PIBD2025J116	12.1250	12Y	10/20/2025	4129	11.30					4.3562	4.0961	4.0961
FXTN 25-01	PIBD2525K015	18.2500	12Y	11/29/2025	4169	11.41					4.3713	4.1116	4.1116
FXTN 20-12	PIBD2026A122	10.2500	12Y	1/19/2026	4220	11.55					4.3905	4.1315	4.1315
RTB 15-01	PIID1526J019	6.2500	13Y	10/20/2026	4494	12.30	5.480000	4.7500	3:03:10 PM	4.3843	4.4935	4.2381	4.2381
FXTN 20-13	PIBD2026L139	8.0000	13Y	12/7/2026	4542	12.44					4.5116	4.2568	4.2568
RTB 15-02	PIID1527C023	5.3750	13Y	3/1/2027	4626	12.67					4.5431	4.2894	4.2894
FXTN 20-14	PIBD2027I140	8.6250	14Y	9/6/2027	4815	13.18					4.6142	4.3630	4.3630
FXTN 20-15	PIBD2028L151	9.5000	15Y	12/4/2028	5270	14.43					4.7853	4.5400	4.5400
FXTN 20-16	PIBD2030E166	8.7500	16Y	5/27/2030	5809	15.90					4.9880	4.7497	4.7497
FXTN 25-02	PIBD2530G029	12.5000	17Y	7/28/2030	5871	16.07					5.0113	4.7738	4.7738
FXTN 25-03	PIBD2531A032	11.2500	17Y	1/26/2031	6053	16.57					5.0798	4.8446	4.8446
FXTN 20-17	PIBD2031G171	8.0000	18Y	7/19/2031	6227	17.05	703.400000	4.7250	4:01:24 PM	4.5993	5.1452	4.9123	4.9123
FXTN 25-04	PIBD2531J042	9.3750	18Y	10/5/2031	6305	17.26					5.1746	4.9426	4.9426
FXTN 20-18	PIBD2032B183	5.8750	18Y	2/2/2032	6425	17.59	5.500000	5.1500	2:31:51 PM	5.0135	5.2197	4.9893	4.9893
RTB 20-01	PIID2032C014	5.8750	18Y	3/1/2032	6453	17.67	329.100000	5.0799	3:49:41 PM	4.8787	5.2302	5.0002	5.0002
FXTN 20-19	PIBD2032I195	5.7500	19Y	9/27/2032	6663	18.24	2.000000	5.0000	11:15:32 AM	5.0000	5.3092	5.0819	5.0819
FXTN 25-05	PIBD2532K057	8.5000	19Y	11/29/2032	6726	18.41					5.3329	5.1064	5.1064
FXTN 20-20 *	PIBD2033C206	3.6250	20Y	3/21/2033	6838	18.72	17.980000	4.8600	2:37:54 PM	4.8597	5.3750	5.1500	5.1500
FXTN 25-06	PIBD2534K062	9.2500	25Y	11/5/2034	7432	20.35					5.3955	5.1747	5.1517
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	7761	21.25					5.4068	5.1884	5.1527
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	7838	21.46	102.200000	5.2000	4:03:47 PM	5.2000	5.4095	5.1917	5.1529
FXTN 25-09	PIBD2536I097	7.6250	25Y	9/29/2036	8126	22.25					5.4194	5.2037	5.1538
FXTN 25-10	PIBD2537H103	5.7500	25Y	8/16/2037	8447	23.13	1.700000	5.2000	2:19:31 PM	5.2000	5.4305	5.2170	5.1547
RTB 25-01 *	PIID2537J015	6.1250	25Y	10/24/2037	8516	23.32	247.736000	5.1500	4:04:16 PM	5.1360	5.4329	5.2199	5.1549