

Interpolated Bonds  
July 11, 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	1	0.00					3.5000	3.5000	3.5000
RTB 05-08	PIID0514I080	6.2500	2M	9/24/2014	72	0.20	0.710000	1.6250	3:19:14 PM	1.6250	1.3643	1.1163	1.1296
FXTN 07-46	PIBD0714J466	6.5000	2M	10/4/2014	82	0.22					1.3452	1.0526	1.0722
SPTB 10-03	SPTB1014J037	12.2500	3M	10/14/2014	92	0.25					1.3598	1.0583	1.0790
FXTN 10-36	PIBD1015B367	12.3750	8M	2/24/2015	225	0.62					1.7464	1.5659	1.5659
FXTN 05-68	PIBD0515E685	6.3750	10M	5/13/2015	303	0.83					1.8625	1.6731	1.6731
FXTN 07-47	PIBD0715E477	8.3750	10M	5/22/2015	312	0.85					1.8759	1.6854	1.6854
FXTN 04-20	PIBD0415G203	4.8750	1.5Y	7/21/2015	372	1.02					1.9903	1.7730	1.7731
RTB 05-09	PIID0515H097	5.8750	1.5Y	8/19/2015	401	1.10					2.0896	1.8244	1.8245
FXTN 10-37	PIBD1015H370	11.8750	1.5Y	8/25/2015	407	1.11					2.1101	1.8351	1.8352
FXTN 05-69	PIBD0515K697	4.6250	1.5Y	11/25/2015	499	1.37					2.4250	1.9981	1.9985
FXTN 10-38	PIBD1015L384	10.1250	1.5Y	12/15/2015	519	1.42					2.4934	2.0336	2.0340
FXTN 10-39	PIBD1016A393	9.2500	2Y	1/12/2016	547	1.50					2.5893	2.0832	2.0837
FXTN 07-48	PIBD0716A488	7.0000	2Y	1/27/2016	562	1.54	50.000000	2.2500	11:04:54 AM	2.2500	2.6406	2.1098	2.1103
RTB 05-10	PIID0516C107	6.0000	2Y	3/3/2016	598	1.64	2.000000	2.5000	10:08:38 AM	2.5000	2.7638	2.1736	2.1742
FXTN 10-40	PIBD1016C407	7.5000	2Y	3/30/2016	625	1.71					2.8563	2.2215	2.2221
FXTN 03-20	PIBD0316D206	1.6250	2Y	4/25/2016	651	1.78	6,434.920000	2.2500	4:07:55 PM	2.2719	2.9453	2.2676	2.2683
FXTN 10-41 *	PIBD1016D416	7.0000	2Y	4/27/2016	653	1.79					2.9521	2.2711	2.2718
FXTN 10-42	PIBD1016I420	9.1250	2.5Y	9/4/2016	783	2.14	1.000000	2.5000	11:16:57 AM	2.5000	3.0176	2.3618	2.3620
RTB 07-01	PIID0716I018	7.0000	2.5Y	9/24/2016	803	2.20					3.0277	2.3758	2.3759
FXTN 10-43	PIBD1016K436	6.2500	2.5Y	11/16/2016	856	2.34					3.0544	2.4128	2.4127
FXTN 07-49	PIBD0717C493	7.0000	3Y	3/31/2017	991	2.71	1.000000	3.1250	11:17:18 AM	3.1250	3.1224	2.5070	2.5064
FXTN 20-01	PIBD2017D011	14.3750	3Y	4/24/2017	1015	2.78					3.1345	2.5237	2.5230
FXTN 03-21	PIBD0317E212	2.8750	3Y	5/22/2017	1043	2.86	2,605.520000	2.5750	4:06:49 PM	2.5728	3.1486	2.5433	2.5425
FXTN 05-70 *	PIBD0517G705	4.6250	3Y	7/5/2017	1087	2.98					3.1708	2.5740	2.5730
RTB 07-02	PIID0717H026	6.6250	3.5Y	8/19/2017	1132	3.10					3.1737	2.6126	2.6118
FXTN 10-44	PIBD1017H447	7.7500	3.5Y	8/23/2017	1136	3.11					3.1740	2.6160	2.6153
FXTN 07-50	PIBD0717J502	5.3750	3.5Y	10/28/2017	1202	3.29					3.1783	2.6726	2.6722
FXTN 05-71	PIBD0517K719	4.1250	3.5Y	11/8/2017	1213	3.32					3.1790	2.6820	2.6817
FXTN 10-45	PIBD1018A451	5.8750	4Y	1/31/2018	1297	3.55					3.1844	2.7540	2.7542
FXTN 05-72 *	PIBD0518E723	2.1250	4Y	5/23/2018	1409	3.86	4,485.000000	2.8650	4:01:03 PM	2.8508	3.1917	2.8500	2.8508
FXTN 07-51	PIBD0718H511	5.0000	4.5Y	8/18/2018	1496	4.10	610.900000	3.0850	3:12:09 PM	3.0853	3.4110	3.0881	3.0179
FXTN 10-47	PIBD1018K478	8.8750	4.5Y	11/20/2018	1590	4.35					3.6480	3.3453	3.1984
FXTN 10-48	PIBD1019B485	7.8750	5Y	2/19/2019	1681	4.60					3.8774	3.5944	3.3732
FXTN 07-53 *	PIBD0719D531	5.0000	5Y	4/26/2019	1747	4.78					4.0438	3.7750	3.5000
FXTN 07-54	PIBD0719G547	4.7500	5.5Y	7/19/2019	1831	5.01					4.0435	3.7523	3.5091
FXTN 07-55	PIBD0719H555	4.7500	5.5Y	8/30/2019	1873	5.13					4.0434	3.7410	3.5137
FXTN 07-56	PIBD0719K560	3.8750	5.5Y	11/22/2019	1957	5.36	2,060.000000	3.3350	3:59:54 PM	3.3271	4.0431	3.7183	3.5228
FXTN 10-50	PIBD1020B508	7.7500	6Y	2/18/2020	2045	5.60					4.0428	3.6946	3.5323
RTB 10-01	PIID1020H015	7.2500	6.5Y	8/19/2020	2228	6.10					4.0422	3.6452	3.5522
FXTN 10-51	PIBD1020I510	6.1250	6.5Y	9/16/2020	2256	6.18					4.0421	3.6376	3.5552
FXTN 10-52	PIBD1020L525	5.8750	6.5Y	12/16/2020	2347	6.43	450.000000	3.6000	11:21:10 AM	3.6000	4.0418	3.6131	3.5651
RTB 10-02	PIID1021C027	7.3750	7Y	3/3/2021	2424	6.64	100.000000	3.5250	10:53:02 AM	3.5250	4.0415	3.5923	3.5734
FXTN 07-57	PIBD0721C574	3.5000	7Y	3/20/2021	2441	6.68	1,900.000000	3.5800	10:45:51 AM	3.5800	4.0414	3.5877	3.5753

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FXTN 10-53 *	PIBD1021D531	6.5000	7Y	4/28/2021	2480	6.79	100.000000	3.6250	11:20:04 AM	3.6250	4.0413	3.5772	3.5795
RTB 10-03	PIID1021J039	5.7500	7.5Y	10/20/2021	2655	7.27	250.300000	3.8050	10:27:52 AM	3.8051	4.0600	3.6271	3.6290
FXTN 10-55	PIBD1021K551	5.7500	7.5Y	11/24/2021	2690	7.36	375.000000	3.7350	4:10:37 PM	3.7360	4.0638	3.6371	3.6390
FXTN 10-54	PIBD1022G545	6.3750	8Y	1/19/2022	2746	7.52	390.000000	3.6000	2:30:38 PM	3.5751	4.0698	3.6531	3.6548
FXTN 20-02	PIBD2022C021	15.0000	8Y	3/14/2022	2800	7.67					4.0756	3.6685	3.6701
FXTN 10-56	PIBD1022H562	4.8750	8.5Y	8/2/2022	2941	8.05					4.0907	3.7087	3.7100
FXTN 10-57	PIBD1022I570	4.7500	8.5Y	9/13/2022	2983	8.17					4.0952	3.7206	3.7219
FXTN 20-03	PIBD2022J033	12.7500	8.5Y	10/17/2022	3017	8.26					4.0988	3.7303	3.7315
FXTN 10-58	PIBD1022L585	4.0000	8.5Y	12/6/2022	3067	8.40					4.1041	3.7446	3.7457
FXTN 20-04	PIBD2023B048	13.0000	9Y	2/20/2023	3143	8.61					4.1123	3.7663	3.7672
FXTN 20-05	PIBD2023E054	11.8750	9Y	5/29/2023	3241	8.87					4.1228	3.7942	3.7950
RTB 10-04	PIID1023H046	3.2500	9.5Y	8/15/2023	3319	9.09	31.060000	3.8600	3:18:53 PM	3.8565	4.1311	3.8164	3.8170
FXTN 20-06	PIBD2023J068	11.3750	9.5Y	10/23/2023	3388	9.28					4.1385	3.8361	3.8366
FXTN 20-07 *	PIBD2024F075	12.3750	10Y	6/3/2024	3612	9.89					4.1625	3.9000	3.9000
FXTN 20-08	PIBD2024H086	12.8750	10.5Y	8/5/2024	3675	10.06					4.1837	3.9225	3.9225
FXTN 20-09	PIBD2024K091	13.7500	10.5Y	11/11/2024	3773	10.33					4.2167	3.9576	3.9576
FXTN 20-10	PIBD2025D103	12.1250	11Y	4/14/2025	3927	10.75					4.2685	4.0127	4.0127
FXTN 20-11	PIBD2025J116	12.1250	12Y	10/20/2025	4116	11.27					4.3321	4.0804	4.0804
FXTN 25-01	PIBD2525K015	18.2500	12Y	11/29/2025	4156	11.38					4.3456	4.0947	4.0947
FXTN 20-12	PIBD2026A122	10.2500	12Y	1/19/2026	4207	11.52					4.3627	4.1130	4.1130
RTB 15-01	PIID1526J019	6.2500	13Y	10/20/2026	4481	12.27	0.500000	4.2000	3:05:56 PM	4.2000	4.4550	4.2110	4.2110
FXTN 20-13	PIBD2026L139	8.0000	13Y	12/7/2026	4529	12.40					4.4711	4.2282	4.2282
RTB 15-02	PIID1527C023	5.3750	13Y	3/1/2027	4613	12.63	5.000000	4.5000	11:17:59 AM	4.5000	4.4994	4.2583	4.2583
FXTN 20-14	PIBD2027I140	8.6250	14Y	9/6/2027	4802	13.15					4.5630	4.3259	4.3259
FXTN 20-15	PIBD2028L151	9.5000	15Y	12/4/2028	5257	14.39					4.7161	4.4888	4.4888
FXTN 20-16	PIBD2030E166	8.7500	16Y	5/27/2030	5796	15.87					4.8975	4.6817	4.6817
FXTN 25-02	PIBD2530G029	12.5000	17Y	7/28/2030	5858	16.04					4.9184	4.7039	4.7039
FXTN 25-03	PIBD2531A032	11.2500	17Y	1/26/2031	6040	16.54					4.9796	4.7690	4.7690
FXTN 20-17	PIBD2031G171	8.0000	18Y	7/19/2031	6214	17.01	5,724.060000	4.4900	4:10:56 PM	4.4672	5.0382	4.8313	4.8313
FXTN 25-04	PIBD2531J042	9.3750	18Y	10/5/2031	6292	17.23					5.0644	4.8592	4.8592
FXTN 20-18	PIBD2032B183	5.8750	18Y	2/2/2032	6412	17.56					5.1048	4.9022	4.9022
RTB 20-01	PIID2032C014	5.8750	18Y	3/1/2032	6440	17.63	53.700000	4.8250	3:26:46 PM	4.8329	5.1142	4.9122	4.9122
FXTN 20-19	PIBD2032I195	5.7500	19Y	9/27/2032	6650	18.21	66.820000	4.9750	2:28:42 PM	4.9750	5.1849	4.9874	4.9874
FXTN 25-05	PIBD2532K057	8.5000	19Y	11/29/2032	6713	18.38					5.2061	5.0099	5.0099
FXTN 20-20 *	PIBD2033C206	3.6250	20Y	3/21/2033	6825	18.69	4.500000	4.8500	2:10:01 PM	4.8554	5.2438	5.0500	5.0500
FXTN 25-06	PIBD2534K062	9.2500	25Y	11/5/2034	7419	20.31					5.2606	5.0580	5.0573
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	7748	21.21					5.2699	5.0625	5.0613
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	7825	21.42	1.880000	5.2500	2:37:15 PM	5.2500	5.2720	5.0635	5.0623
FXTN 25-09	PIBD2536I097	7.6250	25Y	9/29/2036	8113	22.21	1,650.000000	5.1495	4:14:31 PM	5.1062	5.2802	5.0674	5.0658
FXTN 25-10	PIBD2537H103	5.7500	25Y	8/16/2037	8434	23.09					5.2893	5.0718	5.0698
RTB 25-01 *	PIID2537J015	6.1250	25Y	10/24/2037	8503	23.28	1,496.200000	5.0500	4:14:27 PM	5.0324	5.2912	5.0727	5.0706