

Interpolated Bonds  
July 15, 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
RTB 05-08	PIID0514I080	6.2500	2M	9/24/2014	70	0.19					1.3692	1.2050	1.2050
FXTN 07-46	PIBD0714J466	6.5000	2M	10/4/2014	80	0.22	106.000000	1.5000	3:12:15 PM	1.5000	1.3466	1.1836	1.1836
SPTB 10-03	SPTB1014J037	12.2500	3M	10/14/2014	90	0.25					1.3607	1.1964	1.1964
FXTN 10-36	PIBD1015B367	12.3750	8M	2/24/2015	223	0.61					1.7566	1.5659	1.5659
FXTN 05-68	PIBD0515E685	6.3750	10M	5/13/2015	301	0.82					1.8655	1.6731	1.6731
FXTN 07-47	PIBD0715E477	8.3750	10M	5/22/2015	310	0.85	0.120000	1.6000	11:46:44 AM	1.6000	1.8781	1.6854	1.6854
FXTN 04-20	PIBD0415G203	4.8750	1.5Y	7/21/2015	370	1.01					1.9876	1.7740	1.7742
RTB 05-09	PIID0515H097	5.8750	1.5Y	8/19/2015	399	1.09	2.000000	2.5000	11:36:06 AM	2.5000	2.0854	1.8275	1.8282
FXTN 10-37	PIBD1015H370	11.8750	1.5Y	8/25/2015	405	1.11					2.1056	1.8386	1.8393
FXTN 05-69	PIBD0515K697	4.6250	1.5Y	11/25/2015	497	1.36					2.4159	2.0083	2.0105
FXTN 10-38	PIBD1015L384	10.1250	1.5Y	12/15/2015	517	1.42					2.4834	2.0452	2.0477
FXTN 10-39	PIBD1016A393	9.2500	1.5Y	1/12/2016	545	1.49					2.5778	2.0968	2.0998
FXTN 07-48	PIBD0716A488	7.0000	2Y	1/27/2016	560	1.53					2.6284	2.1245	2.1278
RTB 05-10	PIID0516C107	6.0000	2Y	3/3/2016	596	1.63	1.000000	2.6500	9:47:26 AM	2.6500	2.7499	2.1909	2.1948
FXTN 10-40	PIBD1016C407	7.5000	2Y	3/30/2016	623	1.71					2.8410	2.2407	2.2450
FXTN 03-20	PIBD0316D206	1.6250	2Y	4/25/2016	649	1.78	400.100000	2.3000	3:28:39 PM	2.2962	2.9287	2.2887	2.2934
FXTN 10-41 *	PIBD1016D416	7.0000	2Y	4/27/2016	651	1.78					2.9354	2.2924	2.2971
FXTN 10-42	PIBD1016I420	9.1250	2.5Y	9/4/2016	781	2.14	58.800000	2.5250	10:37:59 AM	2.5250	3.0097	2.3779	2.3815
RTB 07-01	PIID0716I018	7.0000	2.5Y	9/24/2016	801	2.19					3.0211	2.3911	2.3945
FXTN 10-43	PIBD1016K436	6.2500	2.5Y	11/16/2016	854	2.34					3.0514	2.4259	2.4290
FXTN 07-49	PIBD0717C493	7.0000	3Y	3/31/2017	989	2.71	2.500000	2.7000	2:24:23 PM	2.7000	3.1285	2.5147	2.5166
FXTN 20-01	PIBD2017D011	14.3750	3Y	4/24/2017	1013	2.77					3.1422	2.5305	2.5322
FXTN 03-21	PIBD0317E212	2.8750	3Y	5/22/2017	1041	2.85	603.000000	2.5800	3:59:20 PM	2.5785	3.1582	2.5490	2.5504
FXTN 05-70 *	PIBD0517G705	4.6250	3Y	7/5/2017	1085	2.97					3.1833	2.5779	2.5790
RTB 07-02	PIID0717H026	6.6250	3.5Y	8/19/2017	1130	3.09	0.100000	2.5000	3:39:11 PM	2.5000	3.1856	2.6191	2.6210
FXTN 10-44	PIBD1017H447	7.7500	3.5Y	8/23/2017	1134	3.10					3.1858	2.6228	2.6247
FXTN 07-50	PIBD0717J502	5.3750	3.5Y	10/28/2017	1200	3.29					3.1893	2.6832	2.6862
FXTN 05-71	PIBD0517K719	4.1250	3.5Y	11/8/2017	1211	3.32					3.1898	2.6933	2.6965
FXTN 10-45	PIBD1018A451	5.8750	4Y	1/31/2018	1295	3.55					3.1942	2.7702	2.7748
FXTN 05-72 *	PIBD0518E723	2.1250	4Y	5/23/2018	1407	3.85	2,665.500000	2.9000	3:50:31 PM	2.8793	3.2000	2.8727	2.8793
FXTN 07-51	PIBD0718H511	5.0000	4.5Y	8/18/2018	1494	4.09	200.000000	3.1500	2:39:51 PM	3.1375	3.4182	3.0921	3.0391
FXTN 10-47	PIBD1018K478	8.8750	4.5Y	11/20/2018	1588	4.35					3.6541	3.3291	3.2117
FXTN 10-48	PIBD1019B485	7.8750	5Y	2/19/2019	1679	4.60					3.8823	3.5586	3.3788
FXTN 07-53 *	PIBD0719D531	5.0000	5Y	4/26/2019	1745	4.78					4.0479	3.7250	3.5000
FXTN 07-54	PIBD0719G547	4.7500	5.5Y	7/19/2019	1829	5.01					4.0469	3.7135	3.5137
FXTN 07-55	PIBD0719H555	4.7500	5.5Y	8/30/2019	1871	5.12					4.0465	3.7078	3.5206
FXTN 07-56	PIBD0719K560	3.8750	5.5Y	11/22/2019	1955	5.35	152.000000	3.3400	3:45:35 PM	3.3429	4.0455	3.6964	3.5344
FXTN 10-50	PIBD1020B508	7.7500	6Y	2/18/2020	2043	5.59					4.0445	3.6843	3.5487
RTB 10-01	PIID1020H015	7.2500	6.5Y	8/19/2020	2226	6.09	13.600000	3.6350	11:28:03 AM	3.6350	4.0425	3.6594	3.5787
FXTN 10-51	PIBD1020I510	6.1250	6.5Y	9/16/2020	2254	6.17					4.0421	3.6556	3.5833
FXTN 10-52	PIBD1020L525	5.8750	6.5Y	12/16/2020	2345	6.42					4.0411	3.6431	3.5981
RTB 10-02	PIID1021C027	7.3750	7Y	3/3/2021	2422	6.63					4.0402	3.6326	3.6107
FXTN 07-57	PIBD0721C574	3.5000	7Y	3/20/2021	2439	6.68	3.670000	3.5500	11:32:19 AM	3.5500	4.0400	3.6303	3.6135
FXTN 10-53 *	PIBD1021D531	6.5000	7Y	4/28/2021	2478	6.78	50.000000	3.6250	9:10:43 AM	3.6250	4.0396	3.6250	3.6199

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RTB 10-03	PIID1021J039	5.7500	7.5Y	10/20/2021	2653	7.26					4.0592	3.6675	3.6632
FXTN 10-55	PIBD1021K551	5.7500	7.5Y	11/24/2021	2688	7.36					4.0632	3.6760	3.6719
FXTN 10-54	PIBD1022G545	6.3750	8Y	1/19/2022	2744	7.51	226.625000	3.6300	11:36:50 AM	3.6262	4.0695	3.6896	3.6857
FXTN 20-02	PIBD2022C021	15.0000	8Y	3/14/2022	2798	7.66	300.000000	3.9100	3:06:16 PM	3.9100	4.0755	3.7027	3.6991
FXTN 10-56	PIBD1022H562	4.8750	8.5Y	8/2/2022	2939	8.05					4.0914	3.7370	3.7340
FXTN 10-57	PIBD1022I570	4.7500	8.5Y	9/13/2022	2981	8.16					4.0961	3.7472	3.7444
FXTN 20-03	PIBD2022J033	12.7500	8.5Y	10/17/2022	3015	8.25					4.0999	3.7555	3.7528
FXTN 10-58	PIBD1022L585	4.0000	8.5Y	12/6/2022	3065	8.39					4.1055	3.7676	3.7651
FXTN 20-04	PIBD2023B048	13.0000	9Y	2/20/2023	3141	8.60					4.1140	3.7861	3.7840
FXTN 20-05	PIBD2023E054	11.8750	9Y	5/29/2023	3239	8.87					4.1250	3.8099	3.8082
RTB 10-04	PIID1023H046	3.2500	9.5Y	8/15/2023	3317	9.08	68.115000	3.8999	3:51:45 PM	3.8809	4.1338	3.8288	3.8275
FXTN 20-06	PIBD2023J068	11.3750	9.5Y	10/23/2023	3386	9.27					4.1415	3.8456	3.8446
FXTN 20-07 *	PIBD2024F075	12.3750	10Y	6/3/2024	3610	9.88					4.1667	3.9000	3.9000
FXTN 20-08	PIBD2024H086	12.8750	10.5Y	8/5/2024	3673	10.06					4.1873	3.9216	3.9216
FXTN 20-09	PIBD2024K091	13.7500	10.5Y	11/11/2024	3771	10.32					4.2193	3.9551	3.9551
FXTN 20-10	PIBD2025D103	12.1250	11Y	4/14/2025	3925	10.75					4.2696	4.0078	4.0078
FXTN 20-11	PIBD2025J116	12.1250	12Y	10/20/2025	4114	11.26					4.3314	4.0725	4.0725
FXTN 25-01	PIBD2525K015	18.2500	12Y	11/29/2025	4154	11.37					4.3445	4.0862	4.0862
FXTN 20-12	PIBD2026A122	10.2500	12Y	1/19/2026	4205	11.51					4.3611	4.1037	4.1037
RTB 15-01	PIID1526J019	6.2500	13Y	10/20/2026	4479	12.26					4.4507	4.1975	4.1975
FXTN 20-13	PIBD2026L139	8.0000	13Y	12/7/2026	4527	12.39					4.4664	4.2139	4.2139
RTB 15-02	PIID1527C023	5.3750	13Y	3/1/2027	4611	12.62	2.000000	4.4750	11:52:50 AM	4.4750	4.4938	4.2427	4.2427
FXTN 20-14	PIBD2027I140	8.6250	14Y	9/6/2027	4800	13.14					4.5556	4.3074	4.3074
FXTN 20-15	PIBD2028L151	9.5000	15Y	12/4/2028	5255	14.39					4.7043	4.4632	4.4632
FXTN 20-16	PIBD2030E166	8.7500	16Y	5/27/2030	5794	15.86	200.000000	4.6500	10:31:32 AM	4.6525	4.8804	4.6477	4.6477
FXTN 25-02	PIBD2530G029	12.5000	17Y	7/28/2030	5856	16.03					4.9007	4.6689	4.6689
FXTN 25-03	PIBD2531A032	11.2500	17Y	1/26/2031	6038	16.53					4.9602	4.7312	4.7312
FXTN 20-17	PIBD2031G171	8.0000	18Y	7/19/2031	6212	17.01	100.400000	4.6500	9:01:33 AM	4.5006	5.0170	4.7908	4.7908
FXTN 25-04	PIBD2531J042	9.3750	18Y	10/5/2031	6290	17.22					5.0425	4.8175	4.8175
FXTN 20-18	PIBD2032B183	5.8750	18Y	2/2/2032	6410	17.55					5.0817	4.8586	4.8586
RTB 20-01	PIID2032C014	5.8750	18Y	3/1/2032	6438	17.63	60.000000	4.8500	2:57:38 PM	4.8533	5.0909	4.8682	4.8682
FXTN 20-19	PIBD2032I195	5.7500	19Y	9/27/2032	6648	18.20					5.1595	4.9401	4.9401
FXTN 25-05	PIBD2532K057	8.5000	19Y	11/29/2032	6711	18.37					5.1801	4.9617	4.9617
FXTN 20-20 *	PIBD2033C206	3.6250	20Y	3/21/2033	6823	18.68	35.150000	4.8750	3:20:39 PM	4.9300	5.2167	5.0000	5.0000
FXTN 25-06	PIBD2534K062	9.2500	25Y	11/5/2034	7417	20.31					5.2491	5.0531	5.0342
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	7746	21.21					5.2671	5.0825	5.0531
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	7823	21.42					5.2713	5.0894	5.0576
FXTN 25-09	PIBD2536I097	7.6250	25Y	9/29/2036	8111	22.21					5.2870	5.1151	5.0741
FXTN 25-10	PIBD2537H103	5.7500	25Y	8/16/2037	8432	23.09					5.3045	5.1438	5.0926
RTB 25-01 *	PIID2537J015	6.1250	25Y	10/24/2037	8501	23.27	131.900000	5.1000	3:29:43 PM	5.0966	5.3083	5.1500	5.0966