

Interpolated Bonds
July 18, 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	65	0.18	0.970000	1.3750	2:58:24 PM	1.3750	1.4014	1.2250	1.2250
FXTN 07-46	PIBD0714J466	6.5000	2M	10/4/2014	75	0.21					1.3892	1.2131	1.2131
SPTB 10-03	SPTB1014J037	12.2500	2M	10/14/2014	85	0.23					1.3769	1.2012	1.2012
FXTN 10-36	PIBD1015B367	12.3750	7M	2/24/2015	218	0.60					1.7968	1.6027	1.6027
FXTN 05-68	PIBD0515E685	6.3750	10M	5/13/2015	296	0.81					1.8896	1.6885	1.6885
FXTN 07-47	PIBD0715E477	8.3750	10M	5/22/2015	305	0.84	300.000000	1.6500	11:25:17 AM	1.6500	1.9003	1.6984	1.6984
FXTN 04-20	PIBD0415G203	4.8750	1Y	7/21/2015	365	1.00					1.9858	1.7765	1.7760
RTB 05-09	PIID0515H097	5.8750	1.5Y	8/19/2015	394	1.08	28.800000	2.0250	3:02:20 PM	2.0424	2.0515	1.8357	1.8339
FXTN 10-37	PIBD1015H370	11.8750	1.5Y	8/25/2015	400	1.10					2.0651	1.8480	1.8459
FXTN 05-69	PIBD0515K697	4.6250	1.5Y	11/25/2015	492	1.35					2.2737	2.0357	2.0298
FXTN 10-38	PIBD1015L384	10.1250	1.5Y	12/15/2015	512	1.40					2.3191	2.0765	2.0698
FXTN 10-39	PIBD1016A393	9.2500	1.5Y	1/12/2016	540	1.48					2.3826	2.1337	2.1257
FXTN 07-48	PIBD0716A488	7.0000	2Y	1/27/2016	555	1.52	301.807000	2.5000	3:13:17 PM	2.3455	2.4166	2.1643	2.1557
RTB 05-10	PIID0516C107	6.0000	2Y	3/3/2016	591	1.62					2.4982	2.2378	2.2277
FXTN 10-40	PIBD1016C407	7.5000	2Y	3/30/2016	618	1.69					2.5594	2.2929	2.2816
FXTN 03-20	PIBD0316D206	1.6250	2Y	4/25/2016	644	1.76	371.500000	2.3350	4:06:41 PM	2.3311	2.6184	2.3459	2.3336
FXTN 10-41 *	PIBD1016D416	7.0000	2Y	4/27/2016	646	1.77					2.6229	2.3500	2.3376
FXTN 10-42	PIBD1016I420	9.1250	2.5Y	9/4/2016	776	2.12	23.800000	2.5900	3:49:54 PM	2.5798	2.7926	2.4399	2.4207
RTB 07-01	PIID0716I018	7.0000	2.5Y	9/24/2016	796	2.18	10.000000	2.5500	11:41:48 AM	2.5500	2.8188	2.4537	2.4335
FXTN 10-43	PIBD1016K436	6.2500	2.5Y	11/16/2016	849	2.32					2.8880	2.4903	2.4674
FXTN 07-49	PIBD0717C493	7.0000	3Y	3/31/2017	984	2.69					3.0642	2.5836	2.5536
FXTN 20-01	PIBD2017D011	14.3750	3Y	4/24/2017	1008	2.76					3.0956	2.6002	2.5690
FXTN 03-21	PIBD0317E212	2.8750	3Y	5/22/2017	1036	2.84	50.000000	2.6150	4:01:54 PM	2.6150	3.1321	2.6196	2.5869
FXTN 05-70 *	PIBD0517G705	4.6250	3Y	7/5/2017	1080	2.96					3.1896	2.6500	2.6150
RTB 07-02	PIID0717H026	6.6250	3.5Y	8/19/2017	1125	3.08	2.000000	2.7500	12:00:46 PM	2.7500	3.1940	2.6989	2.6604
FXTN 10-44	PIBD1017H447	7.7500	3.5Y	8/23/2017	1129	3.09					3.1943	2.7033	2.6644
FXTN 07-50	PIBD0717J502	5.3750	3.5Y	10/28/2017	1195	3.27	1.000000	3.1250	10:33:31 AM	3.1250	3.2007	2.7750	2.7309
FXTN 05-71	PIBD0517K719	4.1250	3.5Y	11/8/2017	1206	3.30					3.2018	2.7870	2.7420
FXTN 10-45	PIBD1018A451	5.8750	4Y	1/31/2018	1290	3.53					3.2099	2.8783	2.8267
FXTN 05-72 *	PIBD0518E723	2.1250	4Y	5/23/2018	1402	3.84	302.000000	2.8800	2:44:23 PM	2.9396	3.2208	3.0000	2.9396
FXTN 07-51	PIBD0718H511	5.0000	4.5Y	8/18/2018	1489	4.08	151.100000	3.2500	3:55:46 PM	3.1974	3.3965	3.0825	3.0345
FXTN 10-47	PIBD1018K478	8.8750	4.5Y	11/20/2018	1583	4.33					3.5863	3.1716	3.1371
FXTN 10-48	PIBD1019B485	7.8750	5Y	2/19/2019	1674	4.58	1.600000	3.4000	10:34:05 AM	3.4000	3.7700	3.2578	3.2364
FXTN 07-53	PIBD0719D531	5.0000	5Y	4/26/2019	1740	4.76					3.9033	3.3204	3.3084
FXTN 07-54 *	PIBD0719G547	4.7500	5Y	7/19/2019	1824	4.99	50.000000	3.4000	10:01:09 AM	3.4000	4.0729	3.4000	3.4000
FXTN 07-55	PIBD0719H555	4.7500	5.5Y	8/30/2019	1866	5.11					4.0759	3.4324	3.4161
FXTN 07-56	PIBD0719K560	3.8750	5.5Y	11/22/2019	1950	5.34	500.000000	3.4250	3:55:09 PM	3.4130	4.0818	3.4971	3.4483
FXTN 10-50	PIBD1020B508	7.7500	6Y	2/18/2020	2038	5.58					4.0880	3.5649	3.4820
RTB 10-01	PIID1020H015	7.2500	6.5Y	8/19/2020	2221	6.08	12.000000	3.7500	12:20:57 PM	3.7249	4.1010	3.7059	3.5521
FXTN 10-51	PIBD1020I510	6.1250	6.5Y	9/16/2020	2249	6.16					4.1030	3.7274	3.5628
FXTN 10-52	PIBD1020L525	5.8750	6.5Y	12/16/2020	2340	6.41					4.1094	3.7975	3.5977
RTB 10-02	PIID1021C027	7.3750	7Y	3/3/2021	2417	6.62	3.000000	3.6250	12:03:24 PM	3.6250	4.1148	3.8569	3.6271
FXTN 07-57	PIBD0721C574	3.5000	7Y	3/20/2021	2434	6.66					4.1160	3.8700	3.6337
FXTN 10-53 *	PIBD1021D531	6.5000	7Y	4/28/2021	2473	6.77	50.000000	3.6500	2:55:34 PM	3.6500	4.1188	3.9000	3.6486

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RTB 10-03	PIID1021J039	5.7500	7.5Y	10/20/2021	2648	7.25					4.1365	3.9155	3.7029
FXTN 10-55	PIBD1021K551	5.7500	7.5Y	11/24/2021	2683	7.35					4.1400	3.9186	3.7138
FXTN 10-54	PIBD1022G545	6.3750	7.5Y	1/19/2022	2739	7.50	50.000000	3.6500	10:03:04 AM	3.6500	4.1457	3.9235	3.7312
FXTN 20-02	PIBD2022C021	15.0000	8Y	3/14/2022	2793	7.65					4.1512	3.9283	3.7479
FXTN 10-56	PIBD1022H562	4.8750	8.5Y	8/2/2022	2934	8.03					4.1654	3.9407	3.7917
FXTN 10-57	PIBD1022I570	4.7500	8.5Y	9/13/2022	2976	8.15					4.1697	3.9444	3.8047
FXTN 20-03	PIBD2022J033	12.7500	8.5Y	10/17/2022	3010	8.24					4.1731	3.9474	3.8153
FXTN 10-58	PIBD1022L585	4.0000	8.5Y	12/6/2022	3060	8.38	0.400000	3.7501	11:06:22 AM	3.7501	4.1782	3.9519	3.8308
FXTN 20-04	PIBD2023B048	13.0000	9Y	2/20/2023	3136	8.59					4.1859	3.9586	3.8544
FXTN 20-05	PIBD2023E054	11.8750	9Y	5/29/2023	3234	8.85					4.1958	3.9672	3.8848
RTB 10-04	PIID1023H046	3.2500	9.5Y	8/15/2023	3312	9.07	47.525000	3.8600	3:14:11 PM	3.8694	4.2037	3.9741	3.9090
FXTN 20-06	PIBD2023J068	11.3750	9.5Y	10/23/2023	3381	9.26					4.2106	3.9802	3.9305
FXTN 20-07 *	PIBD2024F075	12.3750	10Y	6/3/2024	3605	9.87					4.2333	4.0000	4.0000
FXTN 20-08	PIBD2024H086	12.8750	10.5Y	8/5/2024	3668	10.04					4.2538	4.0216	4.0216
FXTN 20-09	PIBD2024K091	13.7500	10.5Y	11/11/2024	3766	10.31					4.2856	4.0551	4.0551
FXTN 20-10	PIBD2025D103	12.1250	11Y	4/14/2025	3920	10.73					4.3356	4.1078	4.1078
FXTN 20-11	PIBD2025J116	12.1250	12Y	10/20/2025	4109	11.25					4.3970	4.1725	4.1725
FXTN 25-01	PIBD2525K015	18.2500	12Y	11/29/2025	4149	11.36					4.4100	4.1862	4.1862
FXTN 20-12	PIBD2026A122	10.2500	12Y	1/19/2026	4200	11.50					4.4266	4.2037	4.2037
RTB 15-01	PIID1526J019	6.2500	13Y	10/20/2026	4474	12.25					4.5156	4.2975	4.2975
FXTN 20-13	PIBD2026L139	8.0000	13Y	12/7/2026	4522	12.38					4.5312	4.3139	4.3139
RTB 15-02	PIID1527C023	5.3750	13Y	3/1/2027	4606	12.61					4.5585	4.3427	4.3427
FXTN 20-14	PIBD2027I140	8.6250	14Y	9/6/2027	4795	13.13					4.6199	4.4074	4.4074
FXTN 20-15	PIBD2028L151	9.5000	15Y	12/4/2028	5250	14.37					4.7677	4.5632	4.5632
FXTN 20-16	PIBD2030E166	8.7500	16Y	5/27/2030	5789	15.85					4.9428	4.7477	4.7477
FXTN 25-02	PIBD2530G029	12.5000	17Y	7/28/2030	5851	16.02					4.9630	4.7689	4.7689
FXTN 25-03	PIBD2531A032	11.2500	17Y	1/26/2031	6033	16.52					5.0221	4.8312	4.8312
FXTN 20-17	PIBD2031G171	8.0000	17Y	7/19/2031	6207	16.99	2,100.000000	4.5800	3:32:45 PM	4.5681	5.0786	4.8908	4.8908
FXTN 25-04	PIBD2531J042	9.3750	18Y	10/5/2031	6285	17.21					5.1039	4.9175	4.9175
FXTN 20-18	PIBD2032B183	5.8750	18Y	2/2/2032	6405	17.54					5.1429	4.9586	4.9586
RTB 20-01	PIID2032C014	5.8750	18Y	3/1/2032	6433	17.61	61.594000	4.9250	3:59:04 PM	4.9009	5.1520	4.9682	4.9682
FXTN 20-19	PIBD2032I195	5.7500	19Y	9/27/2032	6643	18.19					5.2202	5.0401	5.0401
FXTN 25-05	PIBD2532K057	8.5000	19Y	11/29/2032	6706	18.36					5.2407	5.0617	5.0617
FXTN 20-20 *	PIBD2033C206	3.6250	20Y	3/21/2033	6818	18.67	11.940000	4.9000	3:17:36 PM	4.9731	5.2771	5.1000	5.1000
FXTN 25-06	PIBD2534K062	9.2500	25Y	11/5/2034	7412	20.29					5.3062	5.1012	5.1044
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	7741	21.19					5.3223	5.1019	5.1068
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	7818	21.40	38.302000	5.1000	9:46:17 AM	5.1000	5.3260	5.1021	5.1073
FXTN 25-09	PIBD2536I097	7.6250	25Y	9/29/2036	8106	22.19					5.3401	5.1027	5.1094
FXTN 25-10	PIBD2537H103	5.7500	25Y	8/16/2037	8427	23.07	5.000000	5.3750	2:48:02 PM	5.3750	5.3558	5.1034	5.1118
RTB 25-01 *	PIID2537J015	6.1250	25Y	10/24/2037	8496	23.26	88.896000	5.1000	3:57:40 PM	5.1029	5.3592	5.1035	5.1123