

Interpolated Bonds  
July 25, 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	58	0.16	102.780000	1.5000	11:31:24 AM	1.3922	1.3986	1.2500	1.2500
FXTN 07-46	PIBD0714J466	6.5000	2M	10/4/2014	68	0.19	105.000000	1.2500	3:13:04 PM	1.4309	1.3970	1.2500	1.2500
SPTB 10-03	SPTB1014J037	12.2500	2M	10/14/2014	78	0.21					1.3953	1.2500	1.2500
FXTN 10-36	PIBD1015B367	12.3750	7M	2/24/2015	211	0.58	351.300000	1.9000	2:34:38 PM	1.9000	1.8215	1.6527	1.6572
FXTN 05-68	PIBD0515E685	6.3750	10M	5/13/2015	289	0.79	82.300000	1.7500	3:54:45 PM	1.9930	1.9072	1.7385	1.7502
FXTN 07-47	PIBD0715E477	8.3750	10M	5/22/2015	298	0.82					1.9171	1.7484	1.7610
FXTN 04-20	PIBD0415G203	4.8750	1Y	7/21/2015	358	0.98	200.000000	2.2000	2:33:35 PM	2.2000	2.0115	1.8239	1.8403
RTB 05-09	PIID0515H097	5.8750	1.5Y	8/19/2015	387	1.06	6.000000	2.2000	11:23:12 AM	2.2000	2.1071	1.8773	1.8924
FXTN 10-37	PIBD1015H370	11.8750	1.5Y	8/25/2015	393	1.08					2.1269	1.8883	1.9032
FXTN 05-69	PIBD0515K697	4.6250	1.5Y	11/25/2015	485	1.33	100.000000	2.4000	2:30:26 PM	2.4000	2.4300	2.0575	2.0683
FXTN 10-38	PIBD1015L384	10.1250	1.5Y	12/15/2015	505	1.38					2.4959	2.0943	2.1042
FXTN 10-39	PIBD1016A393	9.2500	1.5Y	1/12/2016	533	1.46	60.000000	2.5000	2:36:01 PM	2.5000	2.5882	2.1458	2.1545
FXTN 07-48	PIBD0716A488	7.0000	2Y	1/27/2016	548	1.50	364.250000	2.3500	12:15:07 PM	2.3500	2.6376	2.1734	2.1814
RTB 05-10	PIID0516C107	6.0000	2Y	3/3/2016	584	1.60					2.7563	2.2396	2.2461
FXTN 10-40	PIBD1016C407	7.5000	2Y	3/30/2016	611	1.67					2.8452	2.2893	2.2945
FXTN 03-20	PIBD0316D206	1.6250	2Y	4/25/2016	637	1.74	969.000000	2.3000	3:27:06 PM	2.3428	2.9309	2.3371	2.3412
FXTN 10-41 *	PIBD1016D416	7.0000	2Y	4/27/2016	639	1.75					2.9375	2.3408	2.3448
FXTN 10-42	PIBD1016I420	9.1250	2.5Y	9/4/2016	769	2.11	3,105.000000	2.5750	11:46:13 AM	2.5868	3.0059	2.4484	2.4977
RTB 07-01	PIID0716I018	7.0000	2.5Y	9/24/2016	789	2.16					3.0164	2.4649	2.5212
FXTN 10-43	PIBD1016K436	6.2500	2.5Y	11/16/2016	842	2.31					3.0443	2.5088	2.5835
FXTN 07-49	PIBD0717C493	7.0000	3Y	3/31/2017	977	2.67	152.300000	2.8250	3:55:36 PM	2.7778	3.1153	2.6205	2.7423
FXTN 20-01	PIBD2017D011	14.3750	3Y	4/24/2017	1001	2.74					3.1279	2.6404	2.7705
FXTN 03-21	PIBD0317E212	2.8750	3Y	5/22/2017	1029	2.82	10.600000	2.6101	10:57:06 AM	2.6012	3.1427	2.6636	2.8035
FXTN 05-70 *	PIBD0517G705	4.6250	3Y	7/5/2017	1073	2.94	100.000000	3.0000	12:16:05 PM	3.0000	3.1658	2.7000	2.8552
RTB 07-02	PIID0717H026	6.6250	3.5Y	8/19/2017	1118	3.06	1.500000	3.0000	3:46:20 PM	3.0000	3.1650	2.7283	2.8631
FXTN 10-44	PIBD1017H447	7.7500	3.5Y	8/23/2017	1122	3.07					3.1650	2.7309	2.8638
FXTN 07-50	PIBD0717J502	5.3750	3.5Y	10/28/2017	1188	3.25					3.1639	2.7724	2.8753
FXTN 05-71	PIBD0517K719	4.1250	3.5Y	11/8/2017	1199	3.28					3.1637	2.7794	2.8772
FXTN 10-45	PIBD1018A451	5.8750	4Y	1/31/2018	1283	3.51	51.000000	3.0600	2:18:21 PM	3.0647	3.1623	2.8323	2.8919
FXTN 05-72 *	PIBD0518E723	2.1250	4Y	5/23/2018	1395	3.82	901.310000	2.9300	3:32:03 PM	2.9028	3.1604	2.9028	2.9115
FXTN 07-51	PIBD0718H511	5.0000	4.5Y	8/18/2018	1482	4.06	201.500000	3.1200	3:23:51 PM	3.1199	3.3395	3.0723	3.0328
FXTN 10-47	PIBD1018K478	8.8750	4.5Y	11/20/2018	1576	4.31					3.5330	3.2554	3.1639
FXTN 10-48	PIBD1019B485	7.8750	5Y	2/19/2019	1667	4.56					3.7204	3.4327	3.2908
FXTN 07-53	PIBD0719D531	5.0000	5Y	4/26/2019	1733	4.74					3.8563	3.5613	3.3829
FXTN 07-54 *	PIBD0719G547	4.7500	5Y	7/19/2019	1817	4.97					4.0292	3.7250	3.5000
FXTN 07-55	PIBD0719H555	4.7500	5.5Y	8/30/2019	1859	5.09					4.0341	3.7216	3.5112
FXTN 07-56	PIBD0719K560	3.8750	5.5Y	11/22/2019	1943	5.32	710.000000	3.4100	11:41:19 AM	3.4116	4.0438	3.7147	3.5336
FXTN 10-50	PIBD1020B508	7.7500	6Y	2/18/2020	2031	5.56					4.0539	3.7076	3.5571
RTB 10-01	PIID1020H015	7.2500	6.5Y	8/19/2020	2214	6.06					4.0751	3.6927	3.6059
FXTN 10-51	PIBD1020I510	6.1250	6.5Y	9/16/2020	2242	6.14					4.0783	3.6904	3.6134
FXTN 10-52	PIBD1020L525	5.8750	6.5Y	12/16/2020	2333	6.39					4.0888	3.6830	3.6377
RTB 10-02	PIID1021C027	7.3750	7Y	3/3/2021	2410	6.60	109.600000	3.7250	4:09:36 PM	3.6978	4.0977	3.6768	3.6583
FXTN 07-57	PIBD0721C574	3.5000	7Y	3/20/2021	2427	6.64	4,742.280000	3.6750	4:11:52 PM	3.6729	4.0997	3.6754	3.6628
FXTN 10-53 *	PIBD1021D531	6.5000	7Y	4/28/2021	2466	6.75	50.000000	3.6500	3:03:22 PM	3.6500	4.1042	3.6722	3.6732

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RTB 10-03	PIID1021J039	5.7500	7.5Y	10/20/2021	2641	7.23	0.300000	3.8750	9:51:19 AM	3.8750	4.1248	3.7229	3.7237
FXTN 10-55	PIBD1021K551	5.7500	7.5Y	11/24/2021	2676	7.33	18.000000	3.8000	2:54:53 PM	3.7722	4.1289	3.7330	3.7338
FXTN 10-54	PIBD1022G545	6.3750	7.5Y	1/19/2022	2732	7.48	133.840998	3.7000	4:07:46 PM	3.7068	4.1355	3.7492	3.7500
FXTN 20-02	PIBD2022C021	15.0000	8Y	3/14/2022	2786	7.63					4.1419	3.7649	3.7656
FXTN 10-56	PIBD1022H562	4.8750	8.5Y	8/2/2022	2927	8.01					4.1585	3.8057	3.8063
FXTN 10-57	PIBD1022I570	4.7500	8.5Y	9/13/2022	2969	8.13					4.1634	3.8179	3.8184
FXTN 20-03	PIBD2022J033	12.7500	8.5Y	10/17/2022	3003	8.22					4.1674	3.8277	3.8282
FXTN 10-58	PIBD1022L585	4.0000	8.5Y	12/6/2022	3053	8.36	1.500000	3.9500	3:05:01 PM	3.9500	4.1733	3.8422	3.8427
FXTN 20-04	PIBD2023B048	13.0000	9Y	2/20/2023	3129	8.57					4.1823	3.8642	3.8646
FXTN 20-05	PIBD2023E054	11.8750	9Y	5/29/2023	3227	8.84					4.1938	3.8926	3.8929
RTB 10-04	PIID1023H046	3.2500	9.5Y	8/15/2023	3305	9.05	136.176000	3.9500	3:11:56 PM	3.8504	4.2030	3.9152	3.9154
FXTN 20-06	PIBD2023J068	11.3750	9.5Y	10/23/2023	3374	9.24					4.2111	3.9351	3.9353
FXTN 20-07 *	PIBD2024F075	12.3750	10Y	6/3/2024	3598	9.85					4.2375	4.0000	4.0000
FXTN 20-08	PIBD2024H086	12.8750	10.5Y	8/5/2024	3661	10.02					4.2573	4.0206	4.0206
FXTN 20-09	PIBD2024K091	13.7500	10.5Y	11/11/2024	3759	10.29					4.2880	4.0526	4.0526
FXTN 20-10	PIBD2025D103	12.1250	11Y	4/14/2025	3913	10.71					4.3364	4.1029	4.1029
FXTN 20-11	PIBD2025J116	12.1250	12Y	10/20/2025	4102	11.23					4.3957	4.1647	4.1647
FXTN 25-01	PIBD2525K015	18.2500	12Y	11/29/2025	4142	11.34					4.4082	4.1778	4.1778
FXTN 20-12	PIBD2026A122	10.2500	12Y	1/19/2026	4193	11.48					4.4242	4.1944	4.1944
RTB 15-01	PIID1526J019	6.2500	13Y	10/20/2026	4467	12.23					4.5102	4.2840	4.2840
FXTN 20-13	PIBD2026L139	8.0000	13Y	12/7/2026	4515	12.36					4.5253	4.2997	4.2997
RTB 15-02	PIID1527C023	5.3750	13Y	3/1/2027	4599	12.59					4.5516	4.3271	4.3271
FXTN 20-14	PIBD2027I140	8.6250	14Y	9/6/2027	4788	13.11					4.6109	4.3889	4.3889
FXTN 20-15	PIBD2028L151	9.5000	15Y	12/4/2028	5243	14.35					4.7537	4.5376	4.5376
FXTN 20-16	PIBD2030E166	8.7500	16Y	5/27/2030	5782	15.83					4.9229	4.7137	4.7137
FXTN 25-02	PIBD2530G029	12.5000	16Y	7/28/2030	5844	16.00					4.9423	4.7340	4.7340
FXTN 25-03	PIBD2531A032	11.2500	17Y	1/26/2031	6026	16.50					4.9995	4.7935	4.7935
FXTN 20-17	PIBD2031G171	8.0000	17Y	7/19/2031	6200	16.97	1,417.500930	4.5175	11:26:31 AM	4.5169	5.0541	4.8503	4.8503
FXTN 25-04	PIBD2531J042	9.3750	18Y	10/5/2031	6278	17.19					5.0785	4.8758	4.8758
FXTN 20-18	PIBD2032B183	5.8750	18Y	2/2/2032	6398	17.52					5.1162	4.9150	4.9150
RTB 20-01	PIID2032C014	5.8750	18Y	3/1/2032	6426	17.59	50.000000	4.9000	3:57:46 PM	4.9000	5.1250	4.9242	4.9242
FXTN 20-19	PIBD2032I195	5.7500	19Y	9/27/2032	6636	18.17					5.1909	4.9928	4.9928
FXTN 25-05	PIBD2532K057	8.5000	19Y	11/29/2032	6699	18.34					5.2107	5.0134	5.0134
FXTN 20-20 *	PIBD2033C206	3.6250	20Y	3/21/2033	6811	18.65	20.000000	4.9500	4:04:55 PM	4.9637	5.2458	5.0500	5.0500
FXTN 25-06	PIBD2534K062	9.2500	25Y	11/5/2034	7405	20.27					5.2698	5.0558	5.0566
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	7734	21.17					5.2831	5.0590	5.0602
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	7811	21.39	20.000000	5.2300	11:18:45 AM	5.2300	5.2863	5.0597	5.0611
FXTN 25-09	PIBD2536I097	7.6250	25Y	9/29/2036	8099	22.17					5.2979	5.0625	5.0643
FXTN 25-10	PIBD2537H103	5.7500	25Y	8/16/2037	8420	23.05					5.3109	5.0656	5.0678
RTB 25-01 *	PIID2537J015	6.1250	25Y	10/24/2037	8489	23.24	1,072.118000	5.1000	3:39:06 PM	5.0656	5.3137	5.0663	5.0686