

Interpolated Bonds
July 28, 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	56	0.15					1.4159	1.2500	1.3333
FXTN 07-46	PIBD0714J466	6.5000	2M	10/4/2014	66	0.18					1.4146	1.2500	1.3135
SPTB 10-03	SPTB1014J037	12.2500	2M	10/14/2014	76	0.21					1.4133	1.2500	1.2937
FXTN 10-36	PIBD1015B367	12.3750	7M	2/24/2015	209	0.57					1.8643	1.6909	1.6909
FXTN 05-68	PIBD0515E685	6.3750	10M	5/13/2015	287	0.79					1.9688	1.7981	1.7981
FXTN 07-47	PIBD0715E477	8.3750	10M	5/22/2015	296	0.81					1.9808	1.8104	1.8104
FXTN 04-20	PIBD0415G203	4.8750	1Y	7/21/2015	356	0.97					2.0853	1.8960	1.8961
RTB 05-09	PIID0515H097	5.8750	1.5Y	8/19/2015	385	1.05	1.000000	2.5000	11:09:24 AM	2.5000	2.1777	1.9429	1.9431
FXTN 10-37	PIBD1015H370	11.8750	1.5Y	8/25/2015	391	1.07					2.1969	1.9526	1.9528
FXTN 05-69	PIBD0515K697	4.6250	1.5Y	11/25/2015	483	1.32					2.4902	2.1012	2.1019
FXTN 10-38	PIBD1015L384	10.1250	1.5Y	12/15/2015	503	1.38					2.5540	2.1335	2.1343
FXTN 10-39	PIBD1016A393	9.2500	1.5Y	1/12/2016	531	1.45					2.6433	2.1787	2.1796
FXTN 07-48	PIBD0716A488	7.0000	1.5Y	1/27/2016	546	1.49					2.6911	2.2030	2.2039
RTB 05-10	PIID0516C107	6.0000	2Y	3/3/2016	582	1.59					2.8059	2.2611	2.2623
FXTN 10-40	PIBD1016C407	7.5000	2Y	3/30/2016	609	1.67					2.8920	2.3048	2.3060
FXTN 03-20	PIBD0316D206	1.6250	2Y	4/25/2016	635	1.74	3,301.000000	2.4000	3:29:45 PM	2.3514	2.9749	2.3468	2.3482
FXTN 10-41 *	PIBD1016D416	7.0000	2Y	4/27/2016	637	1.74					2.9813	2.3500	2.3514
FXTN 10-42	PIBD1016I420	9.1250	2.5Y	9/4/2016	767	2.10	301.300000	2.5700	4:06:15 PM	2.5705	3.0456	2.4698	2.4633
RTB 07-01	PIID0716I018	7.0000	2.5Y	9/24/2016	787	2.15					3.0554	2.4882	2.4805
FXTN 10-43	PIBD1016K436	6.2500	2.5Y	11/16/2016	840	2.30					3.0816	2.5371	2.5261
FXTN 07-49	PIBD0717C493	7.0000	3Y	3/31/2017	975	2.67	2.000000	3.0000	10:38:01 AM	3.0000	3.1484	2.6615	2.6424
FXTN 20-01	PIBD2017D011	14.3750	3Y	4/24/2017	999	2.74					3.1602	2.6836	2.6630
FXTN 03-21	PIBD0317E212	2.8750	3Y	5/22/2017	1027	2.81					3.1741	2.7094	2.6871
FXTN 05-70 *	PIBD0517G705	4.6250	3Y	7/5/2017	1071	2.93					3.1958	2.7500	2.7250
RTB 07-02	PIID0717H026	6.6250	3.5Y	8/19/2017	1116	3.06	5.450000	3.1250	11:39:32 AM	3.1250	3.1993	2.7849	2.7582
FXTN 10-44	PIBD1017H447	7.7500	3.5Y	8/23/2017	1120	3.07					3.1996	2.7880	2.7612
FXTN 07-50	PIBD0717J502	5.3750	3.5Y	10/28/2017	1186	3.25					3.2047	2.8393	2.8099
FXTN 05-71	PIBD0517K719	4.1250	3.5Y	11/8/2017	1197	3.28					3.2056	2.8478	2.8181
FXTN 10-45	PIBD1018A451	5.8750	4Y	1/31/2018	1281	3.51	100.000000	3.0000	3:17:04 PM	3.0000	3.2121	2.9130	2.8801
FXTN 05-72 *	PIBD0518E723	2.1250	4Y	5/23/2018	1393	3.81	108.500000	2.9250	4:02:45 PM	2.9284	3.2208	3.0000	2.9628
FXTN 07-51	PIBD0718H511	5.0000	4.5Y	8/18/2018	1480	4.05	263.520000	3.1800	3:45:11 PM	3.1728	3.3952	3.1649	3.0735
FXTN 10-47	PIBD1018K478	8.8750	4.5Y	11/20/2018	1574	4.31					3.5836	3.3431	3.1932
FXTN 10-48	PIBD1019B485	7.8750	5Y	2/19/2019	1665	4.56	1.800000	3.5000	10:39:26 AM	3.5000	3.7660	3.5156	3.3091
FXTN 07-53	PIBD0719D531	5.0000	5Y	4/26/2019	1731	4.74					3.8983	3.6408	3.3931
FXTN 07-54 *	PIBD0719G547	4.7500	5Y	7/19/2019	1815	4.97					4.0667	3.8000	3.5000
FXTN 07-55	PIBD0719H555	4.7500	5.5Y	8/30/2019	1857	5.08					4.0691	3.7917	3.5130
FXTN 07-56	PIBD0719K560	3.8750	5.5Y	11/22/2019	1941	5.31	91.970000	3.4100	3:52:23 PM	3.4151	4.0740	3.7750	3.5391
FXTN 10-50	PIBD1020B508	7.7500	6Y	2/18/2020	2029	5.56					4.0791	3.7575	3.5664
RTB 10-01	PIID1020H015	7.2500	6.5Y	8/19/2020	2212	6.06	9.600000	4.0000	11:48:00 AM	3.8413	4.0896	3.7212	3.6231
FXTN 10-51	PIBD1020I510	6.1250	6.5Y	9/16/2020	2240	6.13					4.0913	3.7157	3.6318
FXTN 10-52	PIBD1020L525	5.8750	6.5Y	12/16/2020	2331	6.38	1.000000	3.8000	10:40:29 AM	3.8000	4.0965	3.6976	3.6600
RTB 10-02	PIID1021C027	7.3750	7Y	3/3/2021	2408	6.59	0.892000	3.7500	10:59:51 AM	3.7500	4.1010	3.6823	3.6839
FXTN 07-57	PIBD0721C574	3.5000	7Y	3/20/2021	2425	6.64	1,750.000000	3.7100	4:14:44 PM	3.7027	4.1019	3.6789	3.6892
FXTN 10-53 *	PIBD1021D531	6.5000	7Y	4/28/2021	2464	6.75	50.000000	3.6500	9:52:23 AM	3.6500	4.1042	3.6712	3.7013

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RTB 10-03	PIID1021J039	5.7500	7.5Y	10/20/2021	2639	7.23	6.300000	3.8500	11:26:39 AM	3.9785	4.1238	3.7182	3.7436
FXTN 10-55	PIBD1021K551	5.7500	7.5Y	11/24/2021	2674	7.32	8.567000	3.8250	3:46:18 PM	3.8458	4.1278	3.7276	3.7521
FXTN 10-54	PIBD1022G545	6.3750	7.5Y	1/19/2022	2730	7.47	53.000000	3.7000	3:04:57 PM	3.7098	4.1341	3.7426	3.7656
FXTN 20-02	PIBD2022C021	15.0000	8Y	3/14/2022	2784	7.62					4.1401	3.7571	3.7787
FXTN 10-56	PIBD1022H562	4.8750	8.5Y	8/2/2022	2925	8.01					4.1560	3.7949	3.8128
FXTN 10-57	PIBD1022I570	4.7500	8.5Y	9/13/2022	2967	8.12					4.1607	3.8062	3.8229
FXTN 20-03	PIBD2022J033	12.7500	8.5Y	10/17/2022	3001	8.22					4.1645	3.8153	3.8311
FXTN 10-58	PIBD1022L585	4.0000	8.5Y	12/6/2022	3051	8.35	201.000000	4.0000	11:03:41 AM	3.9490	4.1701	3.8287	3.8432
FXTN 20-04	PIBD2023B048	13.0000	9Y	2/20/2023	3127	8.56					4.1786	3.8491	3.8616
FXTN 20-05	PIBD2023E054	11.8750	9Y	5/29/2023	3225	8.83					4.1896	3.8754	3.8853
RTB 10-04	PIID1023H046	3.2500	9.5Y	8/15/2023	3303	9.04	23.900000	3.9994	3:41:40 PM	3.9568	4.1984	3.8964	3.9042
FXTN 20-06	PIBD2023J068	11.3750	9.5Y	10/23/2023	3372	9.23					4.2061	3.9149	3.9208
FXTN 20-07 *	PIBD2024F075	12.3750	10Y	6/3/2024	3596	9.85					4.2313	3.9750	3.9750
FXTN 20-08	PIBD2024H086	12.8750	10.5Y	8/5/2024	3659	10.02					4.2518	3.9971	3.9951
FXTN 20-09	PIBD2024K091	13.7500	10.5Y	11/11/2024	3757	10.29					4.2836	4.0314	4.0264
FXTN 20-10	PIBD2025D103	12.1250	11Y	4/14/2025	3911	10.71					4.3336	4.0853	4.0755
FXTN 20-11	PIBD2025J116	12.1250	12Y	10/20/2025	4100	11.23					4.3950	4.1515	4.1358
FXTN 25-01	PIBD2525K015	18.2500	12Y	11/29/2025	4140	11.33					4.4080	4.1655	4.1485
FXTN 20-12	PIBD2026A122	10.2500	12Y	1/19/2026	4191	11.47					4.4246	4.1833	4.1648
RTB 15-01	PIID1526J019	6.2500	13Y	10/20/2026	4465	12.22	0.200000	4.3000	3:58:54 PM	4.3000	4.5136	4.2793	4.2522
FXTN 20-13	PIBD2026L139	8.0000	13Y	12/7/2026	4513	12.36					4.5292	4.2961	4.2675
RTB 15-02	PIID1527C023	5.3750	13Y	3/1/2027	4597	12.59					4.5565	4.3255	4.2943
FXTN 20-14	PIBD2027I140	8.6250	14Y	9/6/2027	4786	13.10					4.6179	4.3917	4.3546
FXTN 20-15	PIBD2028L151	9.5000	15Y	12/4/2028	5241	14.35					4.7657	4.5510	4.4998
FXTN 20-16	PIBD2030E166	8.7500	16Y	5/27/2030	5780	15.82					4.9407	4.7397	4.6717
FXTN 25-02	PIBD2530G029	12.5000	16Y	7/28/2030	5842	15.99					4.9609	4.7614	4.6915
FXTN 25-03	PIBD2531A032	11.2500	17Y	1/26/2031	6024	16.49					5.0200	4.8251	4.7496
FXTN 20-17	PIBD2031G171	8.0000	17Y	7/19/2031	6198	16.97	701.580000	4.5350	3:25:56 PM	4.5286	5.0765	4.8861	4.8051
FXTN 25-04	PIBD2531J042	9.3750	18Y	10/5/2031	6276	17.18					5.1019	4.9134	4.8300
FXTN 20-18	PIBD2032B183	5.8750	18Y	2/2/2032	6396	17.51					5.1408	4.9554	4.8682
RTB 20-01	PIID2032C014	5.8750	18Y	3/1/2032	6424	17.59	56.606000	5.2498	2:55:28 PM	4.9028	5.1499	4.9652	4.8772
FXTN 20-19	PIBD2032I195	5.7500	19Y	9/27/2032	6634	18.16					5.2182	5.0387	4.9442
FXTN 25-05	PIBD2532K057	8.5000	19Y	11/29/2032	6697	18.34					5.2386	5.0608	4.9643
FXTN 20-20 *	PIBD2033C206	3.6250	20Y	3/21/2033	6809	18.64	1.000000	4.8250	3:12:47 PM	4.8493	5.2750	5.1000	5.0000
FXTN 25-06	PIBD2534K062	9.2500	25Y	11/5/2034	7403	20.27					5.3045	5.0862	5.0204
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	7732	21.17	0.500000	5.3750	11:39:14 AM	5.3750	5.3208	5.0785	5.0317
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	7809	21.38	0.400000	5.1000	3:57:41 PM	5.1000	5.3246	5.0768	5.0344
FXTN 25-09	PIBD2536I097	7.6250	25Y	9/29/2036	8097	22.17					5.3389	5.0701	5.0443
FXTN 25-10	PIBD2537H103	5.7500	25Y	8/16/2037	8418	23.05	2.000000	5.1500	10:46:37 AM	5.2054	5.3549	5.0626	5.0553
RTB 25-01 *	PIID2537J015	6.1250	25Y	10/24/2037	8487	23.24	2,981.726000	5.0575	4:13:40 PM	5.0576	5.3583	5.0610	5.0577