

Interpolated Bonds
July 30, 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	55	0.15					1.4201	1.2500	1.2500
FXTN 07-46	PIBD0714J466	6.5000	2M	10/4/2014	65	0.18	85.000000	1.3000	3:32:17 PM	1.3000	1.4188	1.2500	1.2500
SPTB 10-03	SPTB1014J037	12.2500	2M	10/14/2014	75	0.21					1.4175	1.2500	1.2500
FXTN 10-36	PIBD1015B367	12.3750	7M	2/24/2015	208	0.57					1.8673	1.6909	1.6909
FXTN 05-68	PIBD0515E685	6.3750	10M	5/13/2015	286	0.78					1.9664	1.7981	1.7981
FXTN 07-47	PIBD0715E477	8.3750	10M	5/22/2015	295	0.81					1.9778	1.8104	1.8104
FXTN 04-20	PIBD0415G203	4.8750	1Y	7/21/2015	355	0.97					2.0787	1.9015	1.9015
RTB 05-09	PIID0515H097	5.8750	1.5Y	8/19/2015	384	1.05	3.000000	2.5000	3:36:19 PM	2.5000	2.1705	1.9605	1.9605
FXTN 10-37	PIBD1015H370	11.8750	1.5Y	8/25/2015	390	1.07					2.1895	1.9727	1.9727
FXTN 05-69	PIBD0515K697	4.6250	1.5Y	11/25/2015	482	1.32					2.4810	2.1600	2.1600
FXTN 10-38	PIBD1015L384	10.1250	1.5Y	12/15/2015	502	1.37					2.5443	2.2007	2.2007
FXTN 10-39	PIBD1016A393	9.2500	1.5Y	1/12/2016	530	1.45					2.6330	2.2577	2.2577
FXTN 07-48	PIBD0716A488	7.0000	1.5Y	1/27/2016	545	1.49	49.000000	2.2000	2:27:49 PM	2.1959	2.6805	2.2883	2.2883
RTB 05-10	PIID0516C107	6.0000	2Y	3/3/2016	581	1.59	1.500000	2.6700	9:24:18 AM	2.6700	2.7946	2.3615	2.3615
FXTN 10-40	PIBD1016C407	7.5000	2Y	3/30/2016	608	1.66					2.8801	2.4165	2.4165
FXTN 03-20	PIBD0316D206	1.6250	2Y	4/25/2016	634	1.74	305.000000	2.3250	10:35:27 AM	2.4725	2.9625	2.4694	2.4694
FXTN 10-41 *	PIBD1016D416	7.0000	2Y	4/27/2016	636	1.74					2.9688	2.4735	2.4735
FXTN 10-42	PIBD1016I420	9.1250	2.5Y	9/4/2016	766	2.10	401.400000	2.5675	3:32:39 PM	2.5689	3.0387	2.5206	2.5203
RTB 07-01	PIID0716I018	7.0000	2.5Y	9/24/2016	786	2.15					3.0494	2.5278	2.5275
FXTN 10-43	PIBD1016K436	6.2500	2.5Y	11/16/2016	839	2.30					3.0779	2.5470	2.5466
FXTN 07-49	PIBD0717C493	7.0000	3Y	3/31/2017	974	2.67					3.1505	2.5958	2.5951
FXTN 20-01	PIBD2017D011	14.3750	3Y	4/24/2017	998	2.73					3.1634	2.6045	2.6038
FXTN 03-21	PIBD0317E212	2.8750	3Y	5/22/2017	1026	2.81	90.000000	2.6255	11:18:11 AM	2.6297	3.1784	2.6147	2.6139
FXTN 05-70 *	PIBD0517G705	4.6250	3Y	7/5/2017	1070	2.93					3.2021	2.6306	2.6297
RTB 07-02	PIID0717H026	6.6250	3.5Y	8/19/2017	1115	3.05					3.2021	2.6822	2.6719
FXTN 10-44	PIBD1017H447	7.7500	3.5Y	8/23/2017	1119	3.06					3.2021	2.6868	2.6757
FXTN 07-50	PIBD0717J502	5.3750	3.5Y	10/28/2017	1185	3.24					3.2021	2.7625	2.7376
FXTN 05-71	PIBD0517K719	4.1250	3.5Y	11/8/2017	1196	3.27	191.590000	3.1500	8:47:54 AM	3.1500	3.2021	2.7751	2.7479
FXTN 10-45	PIBD1018A451	5.8750	4Y	1/31/2018	1280	3.50					3.2021	2.8715	2.8267
FXTN 05-72 *	PIBD0518E723	2.1250	4Y	5/23/2018	1392	3.81	58.000000	2.9250	11:56:17 AM	2.9317	3.2021	3.0000	2.9317
FXTN 07-51	PIBD0718H511	5.0000	4.5Y	8/18/2018	1479	4.05	200.000000	3.0750	11:09:34 AM	3.1075	3.3786	3.1577	3.0489
FXTN 10-47	PIBD1018K478	8.8750	4.5Y	11/20/2018	1573	4.31					3.5693	3.3281	3.1754
FXTN 10-48	PIBD1019B485	7.8750	5Y	2/19/2019	1664	4.56	7.300000	3.5000	11:59:14 AM	3.4485	3.7540	3.4931	3.2980
FXTN 07-53	PIBD0719D531	5.0000	5Y	4/26/2019	1730	4.74					3.8879	3.6127	3.3869
FXTN 07-54 *	PIBD0719G547	4.7500	5Y	7/19/2019	1814	4.97					4.0583	3.7650	3.5000
FXTN 07-55	PIBD0719H555	4.7500	5.5Y	8/30/2019	1856	5.08					4.0592	3.7614	3.5139
FXTN 07-56	PIBD0719K560	3.8750	5.5Y	11/22/2019	1940	5.31	52.000000	3.4500	12:03:54 PM	3.4115	4.0611	3.7543	3.5416
FXTN 10-50	PIBD1020B508	7.7500	6Y	2/18/2020	2028	5.55	29.000000	3.6100	3:02:08 PM	3.6100	4.0631	3.7468	3.5707
RTB 10-01	PIID1020H015	7.2500	6.5Y	8/19/2020	2211	6.05					4.0672	3.7312	3.6312
FXTN 10-51	PIBD1020I510	6.1250	6.5Y	9/16/2020	2239	6.13					4.0679	3.7289	3.6404
FXTN 10-52	PIBD1020L525	5.8750	6.5Y	12/16/2020	2330	6.38					4.0699	3.7211	3.6705
RTB 10-02	PIID1021C027	7.3750	7Y	3/3/2021	2407	6.59					4.0716	3.7146	3.6959
FXTN 07-57	PIBD0721C574	3.5000	7Y	3/20/2021	2424	6.64	1,456.000000	3.7200	4:04:20 PM	3.7144	4.0720	3.7131	3.7015
FXTN 10-53 *	PIBD1021D531	6.5000	7Y	4/28/2021	2463	6.74					4.0729	3.7098	3.7144

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RTB 10-03	PIID1021J039	5.7500	7.5Y	10/20/2021	2638	7.22					4.0929	3.7469	3.7508
FXTN 10-55	PIBD1021K551	5.7500	7.5Y	11/24/2021	2673	7.32					4.0969	3.7544	3.7581
FXTN 10-54	PIBD1022G545	6.3750	7.5Y	1/19/2022	2729	7.47	50.000000	3.7000	9:10:46 AM	3.7000	4.1033	3.7662	3.7698
FXTN 20-02	PIBD2022C021	15.0000	8Y	3/14/2022	2783	7.62					4.1094	3.7777	3.7810
FXTN 10-56	PIBD1022H562	4.8750	8.5Y	8/2/2022	2924	8.01	200.000000	3.9000	3:50:53 PM	3.9000	4.1255	3.8076	3.8103
FXTN 10-57	PIBD1022I570	4.7500	8.5Y	9/13/2022	2966	8.12					4.1303	3.8165	3.8191
FXTN 20-03	PIBD2022J033	12.7500	8.5Y	10/17/2022	3000	8.21					4.1342	3.8237	3.8262
FXTN 10-58	PIBD1022L585	4.0000	8.5Y	12/6/2022	3050	8.35	22.700000	3.8400	3:40:23 PM	3.8603	4.1399	3.8344	3.8366
FXTN 20-04	PIBD2023B048	13.0000	9Y	2/20/2023	3126	8.56					4.1486	3.8505	3.8524
FXTN 20-05	PIBD2023E054	11.8750	9Y	5/29/2023	3224	8.83					4.1598	3.8713	3.8728
RTB 10-04	PIID1023H046	3.2500	9.5Y	8/15/2023	3302	9.04	38.170000	3.9250	3:27:59 PM	3.9165	4.1687	3.8878	3.8890
FXTN 20-06	PIBD2023J068	11.3750	9.5Y	10/23/2023	3371	9.23					4.1765	3.9025	3.9034
FXTN 20-07 *	PIBD2024F075	12.3750	10Y	6/3/2024	3595	9.84					4.2021	3.9500	3.9500
FXTN 20-08	PIBD2024H086	12.8750	10.5Y	8/5/2024	3658	10.02					4.2232	3.9725	3.9725
FXTN 20-09	PIBD2024K091	13.7500	10.5Y	11/11/2024	3756	10.28					4.2560	4.0076	4.0076
FXTN 20-10	PIBD2025D103	12.1250	11Y	4/14/2025	3910	10.70					4.3075	4.0627	4.0627
FXTN 20-11	PIBD2025J116	12.1250	12Y	10/20/2025	4099	11.22					4.3707	4.1304	4.1304
FXTN 25-01	PIBD2525K015	18.2500	12Y	11/29/2025	4139	11.33					4.3841	4.1447	4.1447
FXTN 20-12	PIBD2026A122	10.2500	12Y	1/19/2026	4190	11.47					4.4012	4.1630	4.1630
RTB 15-01	PIID1526J019	6.2500	13Y	10/20/2026	4464	12.22	2.000000	4.9000	2:07:22 PM	4.9000	4.4928	4.2610	4.2610
FXTN 20-13	PIBD2026L139	8.0000	13Y	12/7/2026	4512	12.35					4.5089	4.2782	4.2782
RTB 15-02	PIID1527C023	5.3750	13Y	3/1/2027	4596	12.58	8.000000	4.6250	3:05:48 PM	4.6250	4.5370	4.3083	4.3083
FXTN 20-14	PIBD2027I140	8.6250	14Y	9/6/2027	4785	13.10					4.6002	4.3759	4.3759
FXTN 20-15	PIBD2028L151	9.5000	15Y	12/4/2028	5240	14.35					4.7525	4.5388	4.5388
FXTN 20-16	PIBD2030E166	8.7500	16Y	5/27/2030	5779	15.82					4.9328	4.7317	4.7317
FXTN 25-02	PIBD2530G029	12.5000	16Y	7/28/2030	5841	15.99					4.9536	4.7539	4.7539
FXTN 25-03	PIBD2531A032	11.2500	17Y	1/26/2031	6023	16.49					5.0145	4.8190	4.8190
FXTN 20-17	PIBD2031G171	8.0000	17Y	7/19/2031	6197	16.97	1,051.500000	4.5800	3:30:55 PM	4.5229	5.0727	4.8813	4.8813
FXTN 25-04	PIBD2531J042	9.3750	18Y	10/5/2031	6275	17.18					5.0988	4.9092	4.9092
FXTN 20-18	PIBD2032B183	5.8750	18Y	2/2/2032	6395	17.51					5.1389	4.9522	4.9522
RTB 20-01	PIID2032C014	5.8750	18Y	3/1/2032	6423	17.59	62.094000	4.8000	3:36:57 PM	4.9080	5.1483	4.9622	4.9622
FXTN 20-19	PIBD2032I195	5.7500	19Y	9/27/2032	6633	18.16					5.2185	5.0374	5.0374
FXTN 25-05	PIBD2532K057	8.5000	19Y	11/29/2032	6696	18.33					5.2396	5.0599	5.0599
FXTN 20-20 *	PIBD2033C206	3.6250	20Y	3/21/2033	6808	18.64	15.300000	4.9210	2:11:01 PM	5.0073	5.2771	5.1000	5.1000
FXTN 25-06	PIBD2534K062	9.2500	25Y	11/5/2034	7402	20.27					5.2979	5.1336	5.0862
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	7731	21.17					5.3094	5.1523	5.0786
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	7808	21.38	2.936000	5.4750	3:16:28 PM	5.4916	5.3121	5.1566	5.0768
FXTN 25-09	PIBD2536I097	7.6250	25Y	9/29/2036	8096	22.17					5.3222	5.1729	5.0701
FXTN 25-10	PIBD2537H103	5.7500	25Y	8/16/2037	8417	23.04					5.3334	5.1911	5.0627
RTB 25-01 *	PIID2537J015	6.1250	25Y	10/24/2037	8486	23.23	515.601000	5.1750	3:27:02 PM	5.0586	5.3358	5.1950	5.0611