

Interpolated Bonds
August 06, 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	48	0.13					1.6374	1.4343	1.4399
FXTN 07-46	PIBD0714J466	6.5000	2M	10/4/2014	58	0.16					1.6254	1.4030	1.4113
SPTB 10-03	SPTB1014J037	12.2500	2M	10/14/2014	68	0.19	154.340000	1.2750	3:53:35 PM	1.2760	1.6134	1.3717	1.3827
FXTN 10-36	PIBD1015B367	12.3750	7M	2/24/2015	201	0.55	351.300000	1.8000	12:03:43 PM	1.8000	1.9179	1.7433	1.7444
FXTN 05-68	PIBD0515E685	6.3750	9M	5/13/2015	279	0.76					2.0023	1.7973	1.7966
FXTN 07-47	PIBD0715E477	8.3750	10M	5/22/2015	288	0.79					2.0101	1.8001	1.7994
FXTN 04-20	PIBD0415G203	4.8750	11M	7/21/2015	348	0.95					2.0620	1.8192	1.8179
RTB 05-09	PIID0515H097	5.8750	1.5Y	8/19/2015	377	1.03	15.200000	1.9000	3:42:48 PM	2.0181	2.1211	1.8534	1.8515
FXTN 10-37	PIBD1015H370	11.8750	1.5Y	8/25/2015	383	1.05					2.1408	1.8660	1.8639
FXTN 05-69	PIBD0515K697	4.6250	1.5Y	11/25/2015	475	1.30	100.000000	2.3500	10:50:02 AM	2.3500	2.4434	2.0589	2.0542
FXTN 10-38	PIBD1015L384	10.1250	1.5Y	12/15/2015	495	1.36					2.5092	2.1009	2.0955
FXTN 10-39	PIBD1016A393	9.2500	1.5Y	1/12/2016	523	1.43	60.000000	2.3500	10:44:48 AM	2.3500	2.6013	2.1596	2.1534
FXTN 07-48	PIBD0716A488	7.0000	1.5Y	1/27/2016	538	1.47					2.6507	2.1911	2.1845
RTB 05-10	PIID0516C107	6.0000	2Y	3/3/2016	574	1.57	0.200000	2.6000	12:10:57 PM	2.6000	2.7691	2.2666	2.2589
FXTN 10-40	PIBD1016C407	7.5000	2Y	3/30/2016	601	1.65					2.8579	2.3233	2.3148
FXTN 03-20	PIBD0316D206	1.6250	2Y	4/25/2016	627	1.72	2,732.435273	2.3750	2:52:31 PM	2.3727	2.9434	2.3778	2.3686
FXTN 10-41 *	PIBD1016D416	7.0000	2Y	4/27/2016	629	1.72					2.9500	2.3820	2.3727
FXTN 10-42	PIBD1016I420	9.1250	2.5Y	9/4/2016	759	2.08	1,077.816318	2.5000	4:02:38 PM	2.5159	3.0130	2.4817	2.4560
RTB 07-01	PIID0716I018	7.0000	2.5Y	9/24/2016	779	2.13					3.0227	2.4971	2.4689
FXTN 10-43	PIBD1016K436	6.2500	2.5Y	11/16/2016	832	2.28					3.0484	2.5378	2.5028
FXTN 07-49	PIBD0717C493	7.0000	3Y	3/31/2017	967	2.65	1.000000	3.0000	10:55:14 AM	3.0000	3.1139	2.6413	2.5894
FXTN 20-01	PIBD2017D011	14.3750	3Y	4/24/2017	991	2.71					3.1255	2.6598	2.6047
FXTN 03-21	PIBD0317E212	2.8750	3Y	5/22/2017	1019	2.79	400.000000	2.6500	11:33:13 AM	2.6500	3.1391	2.6812	2.6227
FXTN 05-70 *	PIBD0517G705	4.6250	3Y	7/5/2017	1063	2.91					3.1604	2.7150	2.6509
RTB 07-02	PIID0717H026	6.6250	3.5Y	8/19/2017	1108	3.03					3.1659	2.7429	2.6865
FXTN 10-44	PIBD1017H447	7.7500	3.5Y	8/23/2017	1112	3.04	100.000000	2.8000	11:40:27 AM	2.8000	3.1664	2.7453	2.6897
FXTN 07-50	PIBD0717J502	5.3750	3.5Y	10/28/2017	1178	3.23					3.1745	2.7862	2.7419
FXTN 05-71	PIBD0517K719	4.1250	3.5Y	11/8/2017	1189	3.26	50.000000	3.0000	3:11:06 PM	3.0000	3.1759	2.7930	2.7506
FXTN 10-45	PIBD1018A451	5.8750	3.5Y	1/31/2018	1273	3.49	251.800000	3.1000	4:14:44 PM	3.0676	3.1862	2.8450	2.8171
FXTN 05-72 *	PIBD0518E723	2.1250	4Y	5/23/2018	1385	3.79	1,063.350000	3.2500	3:06:02 PM	2.9058	3.2000	2.9144	2.9058
FXTN 07-51	PIBD0718H511	5.0000	4.5Y	8/18/2018	1472	4.03	203.300000	3.0500	11:48:17 AM	3.0524	3.3757	3.0918	3.0489
FXTN 10-47	PIBD1018K478	8.8750	4.5Y	11/20/2018	1566	4.29					3.5655	3.2835	3.2035
FXTN 10-48	PIBD1019B485	7.8750	5Y	2/19/2019	1657	4.54	1.300000	3.6000	10:56:10 AM	3.6000	3.7492	3.4691	3.3532
FXTN 07-53	PIBD0719D531	5.0000	5Y	4/26/2019	1723	4.72					3.8825	3.6037	3.4618
FXTN 07-54 *	PIBD0719G547	4.7500	5Y	7/19/2019	1807	4.95					4.0521	3.7750	3.6000
FXTN 07-55	PIBD0719H555	4.7500	5.5Y	8/30/2019	1849	5.06					4.0534	3.7697	3.6060
FXTN 07-56	PIBD0719K560	3.8750	5.5Y	11/22/2019	1933	5.29	105.000000	3.4000	10:22:31 AM	3.4052	4.0561	3.7592	3.6180
FXTN 10-50	PIBD1020B508	7.7500	6Y	2/18/2020	2021	5.53					4.0590	3.7482	3.6305
RTB 10-01	PIID1020H015	7.2500	6.5Y	8/19/2020	2204	6.03					4.0648	3.7252	3.6566
FXTN 10-51	PIBD1020I510	6.1250	6.5Y	9/16/2020	2232	6.11					4.0657	3.7217	3.6606
FXTN 10-52	PIBD1020L525	5.8750	6.5Y	12/16/2020	2323	6.36	5.000000	3.7350	11:58:41 AM	3.7350	4.0686	3.7103	3.6736
RTB 10-02	PIID1021C027	7.3750	7Y	3/3/2021	2400	6.57					4.0711	3.7006	3.6846
FXTN 07-57	PIBD0721C574	3.5000	7Y	3/20/2021	2417	6.62	3,225.000000	3.6900	3:44:30 PM	3.6926	4.0717	3.6985	3.6870
FXTN 10-53 *	PIBD1021D531	6.5000	7Y	4/28/2021	2456	6.72					4.0729	3.6936	3.6926

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RTB 10-03	PIID1021J039	5.7500	7.5Y	10/20/2021	2631	7.20	0.070000	4.0000	3:59:42 PM	4.0000	4.0968	3.7385	3.7376
FXTN 10-55	PIBD1021K551	5.7500	7.5Y	11/24/2021	2666	7.30					4.1016	3.7474	3.7466
FXTN 10-54	PIBD1022G545	6.3750	7.5Y	1/19/2022	2722	7.45	98.166191	3.7500	3:39:10 PM	3.7573	4.1093	3.7618	3.7610
FXTN 20-02	PIBD2022C021	15.0000	8Y	3/14/2022	2776	7.60	26.000000	3.9000	11:27:25 AM	3.9000	4.1167	3.7756	3.7749
FXTN 10-56	PIBD1022H562	4.8750	8Y	8/2/2022	2917	7.99					4.1360	3.8118	3.8112
FXTN 10-57	PIBD1022I570	4.7500	8.5Y	9/13/2022	2959	8.10					4.1417	3.8226	3.8220
FXTN 20-03	PIBD2022J033	12.7500	8.5Y	10/17/2022	2993	8.19					4.1464	3.8313	3.8307
FXTN 10-58	PIBD1022L585	4.0000	8.5Y	12/6/2022	3043	8.33					4.1532	3.8441	3.8436
FXTN 20-04	PIBD2023B048	13.0000	9Y	2/20/2023	3119	8.54					4.1636	3.8636	3.8631
FXTN 20-05	PIBD2023E054	11.8750	9Y	5/29/2023	3217	8.81					4.1770	3.8887	3.8884
RTB 10-04	PIID1023H046	3.2500	9.5Y	8/15/2023	3295	9.02	76.526000	3.8405	3:53:44 PM	3.9405	4.1877	3.9087	3.9084
FXTN 20-06	PIBD2023J068	11.3750	9.5Y	10/23/2023	3364	9.21					4.1971	3.9264	3.9262
FXTN 20-07	PIBD2024F075	12.3750	10Y	6/3/2024	3588	9.82					4.2278	3.9838	3.9838
FXTN 20-08 *	PIBD2024H086	12.8750	10Y	8/5/2024	3651	10.00					4.2364	4.0000	4.0000
FXTN 20-09	PIBD2024K091	13.7500	10.5Y	11/11/2024	3749	10.26					4.2691	4.0350	4.0350
FXTN 20-10	PIBD2025D103	12.1250	11Y	4/14/2025	3903	10.69					4.3205	4.0900	4.0900
FXTN 20-11	PIBD2025J116	12.1250	12Y	10/20/2025	4092	11.20					4.3835	4.1575	4.1575
FXTN 25-01	PIBD2525K015	18.2500	12Y	11/29/2025	4132	11.31					4.3969	4.1718	4.1718
FXTN 20-12	PIBD2026A122	10.2500	12Y	1/19/2026	4183	11.45					4.4139	4.1900	4.1900
RTB 15-01	PIID1526J019	6.2500	13Y	10/20/2026	4457	12.20	1.000000	4.6250	9:38:26 AM	4.6250	4.5053	4.2879	4.2879
FXTN 20-13	PIBD2026L139	8.0000	13Y	12/7/2026	4505	12.33					4.5213	4.3050	4.3050
RTB 15-02	PIID1527C023	5.3750	13Y	3/1/2027	4589	12.56					4.5494	4.3350	4.3350
FXTN 20-14	PIBD2027I140	8.6250	14Y	9/6/2027	4778	13.08					4.6124	4.4025	4.4025
FXTN 20-15	PIBD2028L151	9.5000	15Y	12/4/2028	5233	14.33					4.7642	4.5650	4.5650
FXTN 20-16	PIBD2030E166	8.7500	16Y	5/27/2030	5772	15.80					4.9441	4.7575	4.7575
FXTN 25-02	PIBD2530G029	12.5000	16Y	7/28/2030	5834	15.97					4.9648	4.7796	4.7796
FXTN 25-03	PIBD2531A032	11.2500	17Y	1/26/2031	6016	16.47					5.0255	4.8446	4.8446
FXTN 20-17	PIBD2031G171	8.0000	17Y	7/19/2031	6190	16.95	256.000000	4.5300	11:25:40 AM	4.5363	5.0835	4.9068	4.9068
FXTN 25-04	PIBD2531J042	9.3750	18Y	10/5/2031	6268	17.16					5.1096	4.9346	4.9346
FXTN 20-18	PIBD2032B183	5.8750	18Y	2/2/2032	6388	17.49					5.1496	4.9775	4.9775
RTB 20-01	PIID2032C014	5.8750	18Y	3/1/2032	6416	17.57	47.400000	5.0750	3:33:17 PM	5.0291	5.1589	4.9875	4.9875
FXTN 20-19	PIBD2032I195	5.7500	19Y	9/27/2032	6626	18.14					5.2290	5.0625	5.0625
FXTN 25-05	PIBD2532K057	8.5000	19Y	11/29/2032	6689	18.31					5.2500	5.0850	5.0850
FXTN 20-20 *	PIBD2033C206	3.6250	20Y	3/21/2033	6801	18.62	14.000000	5.0500	2:19:55 PM	5.0857	5.2874	5.1250	5.1250
FXTN 25-06	PIBD2534K062	9.2500	25Y	11/5/2034	7395	20.25					5.3036	5.1197	5.1204
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	7724	21.15					5.3126	5.1168	5.1178
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	7801	21.36	55.000000	5.1425	2:51:55 PM	5.2169	5.3148	5.1161	5.1172
FXTN 25-09	PIBD2536I097	7.6250	25Y	9/29/2036	8089	22.15					5.3226	5.1136	5.1149
FXTN 25-10	PIBD2537H103	5.7500	25Y	8/16/2037	8410	23.03	0.500000	5.6750	10:32:22 AM	5.6750	5.3314	5.1107	5.1124
RTB 25-01 *	PIID2537J015	6.1250	25Y	10/24/2037	8479	23.21	504.625000	5.1750	3:50:19 PM	5.0999	5.3333	5.1101	5.1119