

Interpolated Bonds
August 13, 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	1M	9/24/2014	41	0.11					2.2021	2.0833	2.0833
FXTN 07-46	PIBD0714J466	6.5000	2M	10/4/2014	51	0.14					1.8152	1.6667	1.6667
SPTB 10-03	SPTB1014J037	12.2500	2M	10/14/2014	61	0.17					1.6350	1.4571	1.4571
FXTN 10-36	PIBD1015B367	12.3750	7M	2/24/2015	194	0.53					1.9070	1.7197	1.7197
FXTN 05-68	PIBD0515E685	6.3750	9M	5/13/2015	272	0.74	10.000000	1.8500	10:49:25 AM	1.8500	1.9930	1.8068	1.8068
FXTN 07-47	PIBD0715E477	8.3750	9M	5/22/2015	281	0.77					2.0007	1.8141	1.8141
FXTN 04-20	PIBD0415G203	4.8750	11M	7/21/2015	341	0.93	15.000000	1.9500	10:24:19 AM	1.9500	2.0518	1.8628	1.8628
RTB 05-09	PIID0515H097	5.8750	1.5Y	8/19/2015	370	1.01	1.000000	2.3750	2:26:21 PM	2.3750	2.1239	1.9037	1.9038
FXTN 10-37	PIBD1015H370	11.8750	1.5Y	8/25/2015	376	1.03					2.1493	1.9160	1.9161
FXTN 05-69	PIBD0515K697	4.6250	1.5Y	11/25/2015	468	1.28					2.5392	2.1045	2.1051
FXTN 10-38	PIBD1015L384	10.1250	1.5Y	12/15/2015	488	1.34					2.6239	2.1455	2.1462
FXTN 10-39	PIBD1016A393	9.2500	1.5Y	1/12/2016	516	1.41					2.7426	2.2028	2.2037
FXTN 07-48	PIBD0716A488	7.0000	1.5Y	1/27/2016	531	1.45	1.000000	2.6000	3:57:41 PM	2.6000	2.8061	2.2336	2.2345
RTB 05-10	PIID0516C107	6.0000	2Y	3/3/2016	567	1.55					2.9587	2.3073	2.3085
FXTN 10-40	PIBD1016C407	7.5000	2Y	3/30/2016	594	1.63					3.0731	2.3626	2.3640
FXTN 03-20	PIBD0316D206	1.6250	2Y	4/25/2016	620	1.70	1,044.200000	2.4175	4:10:38 PM	2.4181	3.1832	2.4159	2.4174
FXTN 10-41 *	PIBD1016D416	7.0000	2Y	4/27/2016	622	1.70	5.200000	3.1000	3:49:44 PM	3.1000	3.1917	2.4200	2.4215
FXTN 10-42	PIBD1016I420	9.1250	2.5Y	9/4/2016	752	2.06	251.000000	2.7000	3:58:19 PM	2.6014	3.2671	2.5263	2.5794
RTB 07-01	PIID0716I018	7.0000	2.5Y	9/24/2016	772	2.11	15.124000	2.5750	4:01:21 PM	2.5750	3.2787	2.5427	2.6037
FXTN 10-43	PIBD1016K436	6.2500	2.5Y	11/16/2016	825	2.26					3.3094	2.5860	2.6680
FXTN 07-49	PIBD0717C493	7.0000	3Y	3/31/2017	960	2.63	101.000000	2.9000	3:59:13 PM	2.6030	3.3876	2.6965	2.8320
FXTN 20-01	PIBD2017D011	14.3750	3Y	4/24/2017	984	2.69	14.000000	2.6800	3:38:21 PM	2.6800	3.4016	2.7161	2.8612
FXTN 03-21	PIBD0317E212	2.8750	3Y	5/22/2017	1012	2.77	252.000000	2.7500	4:11:20 PM	2.7494	3.4178	2.7390	2.8952
FXTN 05-70 *	PIBD0517G705	4.6250	3Y	7/5/2017	1056	2.89	295.285000	3.2750	2:49:41 PM	3.2496	3.4433	2.7750	2.9486
RTB 07-02	PIID0717H026	6.6250	3.5Y	8/19/2017	1101	3.01					3.4140	2.7981	2.9474
FXTN 10-44	PIBD1017H447	7.7500	3.5Y	8/23/2017	1105	3.03	246.000000	2.7900	10:52:56 AM	2.7900	3.4113	2.8001	2.9473
FXTN 07-50	PIBD0717J502	5.3750	3.5Y	10/28/2017	1171	3.21	2.000000	2.9000	4:00:00 PM	2.9000	3.3683	2.8339	2.9455
FXTN 05-71	PIBD0517K719	4.1250	3.5Y	11/8/2017	1182	3.24					3.3611	2.8396	2.9452
FXTN 10-45	PIBD1018A451	5.8750	3.5Y	1/31/2018	1266	3.47					3.3063	2.8826	2.9429
FXTN 05-72 *	PIBD0518E723	2.1250	4Y	5/23/2018	1378	3.77	100.400000	2.9250	11:37:41 AM	2.9399	3.2333	2.9400	2.9399
FXTN 07-51	PIBD0718H511	5.0000	4.5Y	8/18/2018	1465	4.01	675.000000	3.0775	3:07:08 PM	3.0978	3.4567	3.1121	3.0760
FXTN 10-47	PIBD1018K478	8.8750	4.5Y	11/20/2018	1559	4.27					3.6980	3.2981	3.2230
FXTN 10-48	PIBD1019B485	7.8750	5Y	2/19/2019	1650	4.52	430.020000	3.6000	2:54:08 PM	3.6000	3.9316	3.4782	3.3654
FXTN 07-53	PIBD0719D531	5.0000	5Y	4/26/2019	1716	4.70					4.1010	3.6088	3.4686
FXTN 07-54 *	PIBD0719G547	4.7500	5Y	7/19/2019	1800	4.93	50.000000	3.6000	4:09:29 PM	3.6000	4.3167	3.7750	3.6000
FXTN 07-55	PIBD0719H555	4.7500	5.5Y	8/30/2019	1842	5.04					4.3011	3.7717	3.6085
FXTN 07-56	PIBD0719K560	3.8750	5.5Y	11/22/2019	1926	5.27	500.000000	3.4250	4:14:19 PM	3.4302	4.2698	3.7650	3.6255
FXTN 10-50	PIBD1020B508	7.7500	6Y	2/18/2020	2014	5.51	5.500000	3.6800	8:54:02 AM	3.6800	4.2370	3.7581	3.6433
RTB 10-01	PIID1020H015	7.2500	6.5Y	8/19/2020	2197	6.02	99.830000	3.6650	4:00:56 PM	3.6650	4.1688	3.7436	3.6803
FXTN 10-51	PIBD1020I510	6.1250	6.5Y	9/16/2020	2225	6.09					4.1584	3.7414	3.6860
FXTN 10-52	PIBD1020L525	5.8750	6.5Y	12/16/2020	2316	6.34	112.526000	3.7500	4:00:52 PM	3.7004	4.1245	3.7342	3.7044
RTB 10-02	PIID1021C027	7.3750	7Y	3/3/2021	2393	6.55	562.000000	3.7250	11:31:16 AM	3.7250	4.0959	3.7281	3.7200
FXTN 07-57	PIBD0721C574	3.5000	7Y	3/20/2021	2410	6.60	71.580000	3.7100	3:03:41 PM	3.7197	4.0895	3.7268	3.7234
FXTN 10-53 *	PIBD1021D531	6.5000	7Y	4/28/2021	2449	6.70	171.000000	3.7500	3:05:21 PM	3.7570	4.0750	3.7237	3.7313

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RTB 10-03	PIID1021J039	5.7500	7.5Y	10/20/2021	2624	7.18					4.1107	3.7715	3.7780
FXTN 10-55	PIBD1021K551	5.7500	7.5Y	11/24/2021	2659	7.28	58.000000	3.7825	12:08:41 PM	3.7825	4.1178	3.7810	3.7873
FXTN 10-54	PIBD1022G545	6.3750	7.5Y	1/19/2022	2715	7.43	862.415108	3.8250	3:08:38 PM	3.7927	4.1293	3.7963	3.8022
FXTN 20-02	PIBD2022C021	15.0000	8Y	3/14/2022	2769	7.58					4.1403	3.8111	3.8166
FXTN 10-56	PIBD1022H562	4.8750	8Y	8/2/2022	2910	7.97					4.1691	3.8496	3.8542
FXTN 10-57	PIBD1022I570	4.7500	8.5Y	9/13/2022	2952	8.08	49.490000	3.8500	10:29:09 AM	3.8500	4.1776	3.8610	3.8654
FXTN 20-03	PIBD2022J033	12.7500	8.5Y	10/17/2022	2986	8.18					4.1846	3.8703	3.8745
FXTN 10-58	PIBD1022L585	4.0000	8.5Y	12/6/2022	3036	8.31	2.500000	3.8350	10:47:43 AM	3.8350	4.1948	3.8840	3.8878
FXTN 20-04	PIBD2023B048	13.0000	9Y	2/20/2023	3112	8.52					4.2103	3.9047	3.9081
FXTN 20-05	PIBD2023E054	11.8750	9Y	5/29/2023	3210	8.79	2,000.000000	3.9200	3:48:21 PM	3.9150	4.2303	3.9315	3.9343
RTB 10-04	PIID1023H046	3.2500	9.5Y	8/15/2023	3288	9.00	514.410000	3.9200	11:44:16 AM	4.0417	4.2462	3.9528	3.9551
FXTN 20-06	PIBD2023J068	11.3750	9.5Y	10/23/2023	3357	9.19					4.2602	3.9716	3.9735
FXTN 20-07	PIBD2024F075	12.3750	10Y	6/3/2024	3581	9.80					4.3059	4.0328	4.0332
FXTN 20-08 *	PIBD2024H086	12.8750	10Y	8/5/2024	3644	9.98					4.3188	4.0500	4.0500
FXTN 20-09	PIBD2024K091	13.7500	10.5Y	11/11/2024	3742	10.25					4.3536	4.0889	4.0889
FXTN 20-10	PIBD2025D103	12.1250	11Y	4/14/2025	3896	10.67					4.4083	4.1500	4.1500
FXTN 20-11	PIBD2025J116	12.1250	12Y	10/20/2025	4085	11.18					4.4754	4.2250	4.2250
FXTN 25-01	PIBD2525K015	18.2500	12Y	11/29/2025	4125	11.29					4.4896	4.2409	4.2409
FXTN 20-12	PIBD2026A122	10.2500	12Y	1/19/2026	4176	11.43					4.5077	4.2611	4.2611
RTB 15-01	PIID1526J019	6.2500	13Y	10/20/2026	4450	12.18					4.6050	4.3698	4.3698
FXTN 20-13	PIBD2026L139	8.0000	13Y	12/7/2026	4498	12.31					4.6221	4.3889	4.3889
RTB 15-02	PIID1527C023	5.3750	13Y	3/1/2027	4582	12.54	16.830000	4.6500	3:27:35 PM	4.4072	4.6519	4.4222	4.4222
FXTN 20-14	PIBD2027I140	8.6250	14Y	9/6/2027	4771	13.06					4.7190	4.4972	4.4972
FXTN 20-15	PIBD2028L151	9.5000	15Y	12/4/2028	5226	14.31					4.8806	4.6778	4.6778
FXTN 20-16	PIBD2030E166	8.7500	16Y	5/27/2030	5765	15.78					5.0721	4.8917	4.8917
FXTN 25-02	PIBD2530G029	12.5000	16Y	7/28/2030	5827	15.95					5.0941	4.9163	4.9163
FXTN 25-03	PIBD2531A032	11.2500	17Y	1/26/2031	6009	16.45					5.1587	4.9885	4.9885
FXTN 20-17	PIBD2031G171	8.0000	17Y	7/19/2031	6183	16.93	353.500000	4.6750	3:31:05 PM	4.6220	5.2205	5.0575	5.0575
FXTN 25-04	PIBD2531J042	9.3750	18Y	10/5/2031	6261	17.14					5.2482	5.0885	5.0885
FXTN 20-18	PIBD2032B183	5.8750	18Y	2/2/2032	6381	17.47	85.083000	5.1250	10:59:23 AM	5.1250	5.2908	5.1361	5.1361
RTB 20-01	PIID2032C014	5.8750	18Y	3/1/2032	6409	17.55	80.825000	5.1880	2:59:54 PM	5.0149	5.3008	5.1472	5.1472
FXTN 20-19	PIBD2032I195	5.7500	19Y	9/27/2032	6619	18.12	2.000000	5.2500	11:35:13 AM	5.2500	5.3754	5.2306	5.2306
FXTN 25-05	PIBD2532K057	8.5000	19Y	11/29/2032	6682	18.29					5.3977	5.2556	5.2556
FXTN 20-20 *	PIBD2033C206	3.6250	20Y	3/21/2033	6794	18.60	1.200000	5.1100	11:34:15 AM	5.0745	5.4375	5.3000	5.3000
FXTN 25-06	PIBD2534K062	9.2500	25Y	11/5/2034	7388	20.23					5.4390	5.2282	5.2272
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	7717	21.13					5.4398	5.1885	5.1869
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	7794	21.34	9.000000	5.2300	3:09:31 PM	5.2300	5.4399	5.1792	5.1774
FXTN 25-09	PIBD2536I097	7.6250	25Y	9/29/2036	8082	22.13					5.4406	5.1444	5.1421
FXTN 25-10	PIBD2537H103	5.7500	25Y	8/16/2037	8403	23.01	1.000000	5.4000	9:58:37 AM	5.4000	5.4414	5.1056	5.1028
RTB 25-01 *	PIID2537J015	6.1250	25Y	10/24/2037	8472	23.20	1,907.181000	5.0800	4:04:43 PM	5.0935	5.4416	5.0973	5.0943