

Interpolated Bonds
August 18, 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	36	0.10					2.1756	2.0536	2.0536
FXTN 07-46	PIBD0714J466	6.5000	2M	10/4/2014	46	0.13					1.7257	1.5689	1.5689
SPTB 10-03	SPTB1014J037	12.2500	2M	10/14/2014	56	0.15					1.5447	1.3750	1.3750
FXTN 10-36	PIBD1015B367	12.3750	6M	2/24/2015	189	0.52					1.8965	1.7170	1.7170
FXTN 05-68	PIBD0515E685	6.3750	9M	5/13/2015	267	0.73					1.9928	1.8068	1.8068
FXTN 07-47	PIBD0715E477	8.3750	9M	5/22/2015	276	0.76					2.0008	1.8141	1.8141
FXTN 04-20	PIBD0415G203	4.8750	11M	7/21/2015	336	0.92					2.0535	1.8628	1.8628
RTB 05-09	PIID0515H097	5.8750	1Y	8/19/2015	365	1.00					2.1274	1.9053	1.9050
FXTN 10-37	PIBD1015H370	11.8750	1.5Y	8/25/2015	371	1.02					2.1535	1.9182	1.9179
FXTN 05-69	PIBD0515K697	4.6250	1.5Y	11/25/2015	463	1.27					2.5526	2.1171	2.1150
FXTN 10-38	PIBD1015L384	10.1250	1.5Y	12/15/2015	483	1.32					2.6394	2.1603	2.1579
FXTN 10-39	PIBD1016A393	9.2500	1.5Y	1/12/2016	511	1.40					2.7609	2.2209	2.2179
FXTN 07-48	PIBD0716A488	7.0000	1.5Y	1/27/2016	526	1.44	3.000000	2.6000	2:23:42 PM	2.6000	2.8260	2.2533	2.2500
RTB 05-10	PIID0516C107	6.0000	2Y	3/3/2016	562	1.54	2.188000	2.5000	3:27:06 PM	2.8427	2.9822	2.3311	2.3271
FXTN 10-40	PIBD1016C407	7.5000	2Y	3/30/2016	589	1.61					3.0993	2.3895	2.3850
FXTN 03-20	PIBD0316D206	1.6250	2Y	4/25/2016	615	1.68					3.2121	2.4457	2.4407
FXTN 10-41 *	PIBD1016D416	7.0000	2Y	4/27/2016	617	1.69					3.2208	2.4500	2.4450
FXTN 10-42	PIBD1016I420	9.1250	2.5Y	9/4/2016	747	2.05	31.000000	2.7000	2:05:50 PM	2.5306	3.3113	2.5314	2.5277
RTB 07-01	PIID0716I018	7.0000	2.5Y	9/24/2016	767	2.10	3.000000	2.6750	3:13:43 PM	2.6750	3.3252	2.5439	2.5405
FXTN 10-43	PIBD1016K436	6.2500	2.5Y	11/16/2016	820	2.25					3.3621	2.5771	2.5742
FXTN 07-49	PIBD0717C493	7.0000	3Y	3/31/2017	955	2.61	33.000000	2.5500	3:30:50 PM	2.5606	3.4561	2.6617	2.6601
FXTN 20-01	PIBD2017D011	14.3750	3Y	4/24/2017	979	2.68					3.4728	2.6767	2.6754
FXTN 03-21	PIBD0317E212	2.8750	3Y	5/22/2017	1007	2.76	0.050000	2.5750	3:11:12 PM	2.5750	3.4923	2.6943	2.6932
FXTN 05-70	PIBD0517G705	4.6250	3Y	7/5/2017	1051	2.88					3.5229	2.7218	2.7213
RTB 07-02 *	PIID0717H026	6.6250	3Y	8/19/2017	1096	3.00					3.5542	2.7500	2.7499
FXTN 10-44	PIBD1017H447	7.7500	3.5Y	8/23/2017	1100	3.01					3.5529	2.7538	2.7537
FXTN 07-50	PIBD0717J502	5.3750	3.5Y	10/28/2017	1166	3.19					3.5323	2.8173	2.8169
FXTN 05-71	PIBD0517K719	4.1250	3.5Y	11/8/2017	1177	3.22					3.5289	2.8279	2.8275
FXTN 10-45	PIBD1018A451	5.8750	3.5Y	1/31/2018	1261	3.45					3.5026	2.9087	2.9079
FXTN 05-72	PIBD0518E723	2.1250	4Y	5/23/2018	1373	3.76	0.500000	2.8750	3:04:24 PM	2.8750	3.4676	3.0163	3.0152
FXTN 07-51 *	PIBD0718H511	5.0000	4Y	8/18/2018	1460	4.00	75.000000	3.1000	3:47:31 PM	3.1000	3.4404	3.1000	3.0985
FXTN 10-47	PIBD1018K478	8.8750	4.5Y	11/20/2018	1554	4.25					3.6945	3.3525	3.2112
FXTN 10-48	PIBD1019B485	7.8750	5Y	2/19/2019	1645	4.50					3.9404	3.5970	3.3202
FXTN 07-53	PIBD0719D531	5.0000	5Y	4/26/2019	1711	4.68					4.1188	3.7743	3.3993
FXTN 07-54 *	PIBD0719G547	4.7500	5Y	7/19/2019	1795	4.91					4.3458	4.0000	3.5000
FXTN 07-55	PIBD0719H555	4.7500	5.5Y	8/30/2019	1837	5.03					4.3265	3.9835	3.5129
FXTN 07-56	PIBD0719K560	3.8750	5.5Y	11/22/2019	1921	5.26					4.2880	3.9505	3.5388
FXTN 10-50	PIBD1020B508	7.7500	5.5Y	2/18/2020	2009	5.50					4.2476	3.9159	3.5659
RTB 10-01	PIID1020H015	7.2500	6Y	8/19/2020	2192	6.00					4.1636	3.8440	3.6223
FXTN 10-51	PIBD1020I510	6.1250	6.5Y	9/16/2020	2220	6.08					4.1507	3.8330	3.6310
FXTN 10-52	PIBD1020L525	5.8750	6.5Y	12/16/2020	2311	6.33					4.1089	3.7973	3.6590
RTB 10-02	PIID1021C027	7.3750	7Y	3/3/2021	2388	6.54					4.0736	3.7670	3.6827
FXTN 07-57	PIBD0721C574	3.5000	7Y	3/20/2021	2405	6.58	50.000000	3.7000	3:08:28 PM	3.7000	4.0658	3.7603	3.6880
FXTN 10-53 *	PIBD1021D531	6.5000	7Y	4/28/2021	2444	6.69					4.0479	3.7450	3.7000

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RTB 10-03	PIID1021J039	5.7500	7.5Y	10/20/2021	2619	7.17					4.0894	3.7897	3.7513
FXTN 10-55	PIBD1021K551	5.7500	7.5Y	11/24/2021	2654	7.27					4.0977	3.7986	3.7615
FXTN 10-54	PIBD1022G545	6.3750	7.5Y	1/19/2022	2710	7.42					4.1110	3.8129	3.7779
FXTN 20-02	PIBD2022C021	15.0000	8Y	3/14/2022	2764	7.57					4.1238	3.8267	3.7937
FXTN 10-56	PIBD1022H562	4.8750	8Y	8/2/2022	2905	7.95					4.1572	3.8627	3.8350
FXTN 10-57	PIBD1022I570	4.7500	8.5Y	9/13/2022	2947	8.07					4.1671	3.8734	3.8473
FXTN 20-03	PIBD2022J033	12.7500	8.5Y	10/17/2022	2981	8.16					4.1752	3.8821	3.8573
FXTN 10-58	PIBD1022L585	4.0000	8.5Y	12/6/2022	3031	8.30					4.1871	3.8948	3.8719
FXTN 20-04	PIBD2023B048	13.0000	9Y	2/20/2023	3107	8.51					4.2051	3.9142	3.8942
FXTN 20-05	PIBD2023E054	11.8750	9Y	5/29/2023	3205	8.77					4.2283	3.9392	3.9229
RTB 10-04	PIID1023H046	3.2500	9Y	8/15/2023	3283	8.99	161.634000	4.1500	4:03:30 PM	4.0369	4.2468	3.9591	3.9457
FXTN 20-06	PIBD2023J068	11.3750	9.5Y	10/23/2023	3352	9.18					4.2632	3.9767	3.9659
FXTN 20-07	PIBD2024F075	12.3750	10Y	6/3/2024	3576	9.79					4.3163	4.0339	4.0315
FXTN 20-08 *	PIBD2024H086	12.8750	10Y	8/5/2024	3639	9.96					4.3312	4.0500	4.0500
FXTN 20-09	PIBD2024K091	13.7500	10.5Y	11/11/2024	3737	10.23					4.3667	4.0889	4.0873
FXTN 20-10	PIBD2025D103	12.1250	11Y	4/14/2025	3891	10.65					4.4225	4.1500	4.1460
FXTN 20-11	PIBD2025J116	12.1250	12Y	10/20/2025	4080	11.17					4.4910	4.2250	4.2180
FXTN 25-01	PIBD2525K015	18.2500	12Y	11/29/2025	4120	11.28					4.5055	4.2409	4.2332
FXTN 20-12	PIBD2026A122	10.2500	12Y	1/19/2026	4171	11.42					4.5240	4.2611	4.2527
RTB 15-01	PIID1526J019	6.2500	13Y	10/20/2026	4445	12.17					4.6233	4.3698	4.3570
FXTN 20-13	PIBD2026L139	8.0000	13Y	12/7/2026	4493	12.30					4.6407	4.3889	4.3753
RTB 15-02	PIID1527C023	5.3750	13Y	3/1/2027	4577	12.53	4.800000	4.4000	2:55:42 PM	4.4489	4.6712	4.4222	4.4073
FXTN 20-14	PIBD2027I140	8.6250	14Y	9/6/2027	4766	13.05					4.7397	4.4972	4.4793
FXTN 20-15	PIBD2028L151	9.5000	15Y	12/4/2028	5221	14.29					4.9046	4.6778	4.6527
FXTN 20-16	PIBD2030E166	8.7500	16Y	5/27/2030	5760	15.77					5.0999	4.8917	4.8580
FXTN 25-02	PIBD2530G029	12.5000	16Y	7/28/2030	5822	15.94					5.1224	4.9163	4.8816
FXTN 25-03	PIBD2531A032	11.2500	17Y	1/26/2031	6004	16.44					5.1884	4.9885	4.9510
FXTN 20-17	PIBD2031G171	8.0000	17Y	7/19/2031	6178	16.91	80.000000	4.7000	3:15:28 PM	4.6373	5.2514	5.0575	5.0172
FXTN 25-04	PIBD2531J042	9.3750	18Y	10/5/2031	6256	17.13					5.2797	5.0885	5.0470
FXTN 20-18	PIBD2032B183	5.8750	18Y	2/2/2032	6376	17.46					5.3232	5.1361	5.0927
RTB 20-01	PIID2032C014	5.8750	18Y	3/1/2032	6404	17.53	54.400000	5.0000	3:09:49 PM	4.9990	5.3334	5.1472	5.1033
FXTN 20-19	PIBD2032I195	5.7500	19Y	9/27/2032	6614	18.11					5.4095	5.2306	5.1833
FXTN 25-05	PIBD2532K057	8.5000	19Y	11/29/2032	6677	18.28					5.4323	5.2556	5.2073
FXTN 20-20 *	PIBD2033C206	3.6250	20Y	3/21/2033	6789	18.59	3.600000	4.9000	2:11:16 PM	5.0198	5.4729	5.3000	5.2500
FXTN 25-06	PIBD2534K062	9.2500	25Y	11/5/2034	7383	20.21					5.4574	5.2818	5.2323
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	7712	21.11					5.4488	5.2717	5.2224
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	7789	21.33	8.100000	5.1250	2:46:06 PM	5.1250	5.4468	5.2694	5.2201
FXTN 25-09	PIBD2536I097	7.6250	25Y	9/29/2036	8077	22.11					5.4393	5.2605	5.2115
FXTN 25-10	PIBD2537H103	5.7500	25Y	8/16/2037	8398	22.99	3.000000	5.4000	11:36:35 AM	5.4000	5.4309	5.2507	5.2020
RTB 25-01 *	PIID2537J015	6.1250	25Y	10/24/2037	8467	23.18	11.377000	5.1750	3:00:36 PM	5.1248	5.4291	5.2486	5.1999