

Interpolated Bonds
August 22, 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 | 29 | 0.08 | 3.300000 | 2.5000 | 3:44:05 PM | 1.8938 | 2.2750 | 2.1667 | 2.1667 |
| FXTN 07-46 | PIBD0714J466 | 6.5000 | 1M | 10/4/2014 | 39 | 0.11 | | | | | 1.7482 | 1.6012 | 1.6012 |
| SPTB 10-03 | SPTB1014J037 | 12.2500 | 2M | 10/14/2014 | 49 | 0.13 | | | | | 1.5364 | 1.3750 | 1.3750 |
| FXTN 10-36 | PIBD1015B367 | 12.3750 | 6M | 2/24/2015 | 182 | 0.50 | | | | | 1.9014 | 1.7170 | 1.7170 |
| FXTN 05-68 | PIBD0515E685 | 6.3750 | 9M | 5/13/2015 | 260 | 0.71 | | | | | 1.9962 | 1.8068 | 1.8068 |
| FXTN 07-47 | PIBD0715E477 | 8.3750 | 9M | 5/22/2015 | 269 | 0.74 | | | | | 2.0038 | 1.8141 | 1.8141 |
| FXTN 04-20 | PIBD0415G203 | 4.8750 | 11M | 7/21/2015 | 329 | 0.90 | | | | | 2.0541 | 1.8628 | 1.8628 |
| RTB 05-09 | PIID0515H097 | 5.8750 | 1Y | 8/19/2015 | 358 | 0.98 | 6.300000 | 2.7000 | 2:59:56 PM | 2.6786 | 2.1254 | 1.9047 | 1.9034 |
| FXTN 10-37 | PIBD1015H370 | 11.8750 | 1Y | 8/25/2015 | 364 | 1.00 | | | | | 2.1505 | 1.9175 | 1.9156 |
| FXTN 05-69 | PIBD0515K697 | 4.6250 | 1.5Y | 11/25/2015 | 456 | 1.25 | | | | | 2.5360 | 2.1129 | 2.1023 |
| FXTN 10-38 | PIBD1015L384 | 10.1250 | 1.5Y | 12/15/2015 | 476 | 1.30 | | | | | 2.6198 | 2.1554 | 2.1429 |
| FXTN 10-39 | PIBD1016A393 | 9.2500 | 1.5Y | 1/12/2016 | 504 | 1.38 | | | | | 2.7371 | 2.2148 | 2.1998 |
| FXTN 07-48 | PIBD0716A488 | 7.0000 | 1.5Y | 1/27/2016 | 519 | 1.42 | 7.400000 | 2.2750 | 8:54:20 AM | 2.2750 | 2.7999 | 2.2467 | 2.2302 |
| RTB 05-10 | PIID0516C107 | 6.0000 | 2Y | 3/3/2016 | 555 | 1.52 | | | | | 2.9508 | 2.3232 | 2.3033 |
| FXTN 10-40 | PIBD1016C407 | 7.5000 | 2Y | 3/30/2016 | 582 | 1.59 | | | | | 3.0639 | 2.3805 | 2.3581 |
| FXTN 03-20 | PIBD0316D206 | 1.6250 | 2Y | 4/25/2016 | 608 | 1.66 | 2,503.000000 | 2.4150 | 4:11:01 PM | 2.4149 | 3.1728 | 2.4358 | 2.4108 |
| FXTN 10-41 * | PIBD1016D416 | 7.0000 | 2Y | 4/27/2016 | 610 | 1.67 | | | | | 3.1812 | 2.4400 | 2.4149 |
| FXTN 10-42 | PIBD1016I420 | 9.1250 | 2.5Y | 9/4/2016 | 740 | 2.03 | 12.452000 | 2.7000 | 11:49:27 AM | 2.7000 | 3.2603 | 2.5369 | 2.4916 |
| RTB 07-01 | PIID0716I018 | 7.0000 | 2.5Y | 9/24/2016 | 760 | 2.08 | | | | | 3.2724 | 2.5518 | 2.5034 |
| FXTN 10-43 | PIBD1016K436 | 6.2500 | 2.5Y | 11/16/2016 | 813 | 2.23 | | | | | 3.3047 | 2.5913 | 2.5347 |
| FXTN 07-49 | PIBD0717C493 | 7.0000 | 3Y | 3/31/2017 | 948 | 2.60 | | | | | 3.3868 | 2.6919 | 2.6144 |
| FXTN 20-01 | PIBD2017D011 | 14.3750 | 3Y | 4/24/2017 | 972 | 2.66 | | | | | 3.4014 | 2.7098 | 2.6286 |
| FXTN 03-21 | PIBD0317E212 | 2.8750 | 3Y | 5/22/2017 | 1000 | 2.74 | | | | | 3.4184 | 2.7307 | 2.6451 |
| FXTN 05-70 | PIBD0517G705 | 4.6250 | 3Y | 7/5/2017 | 1044 | 2.86 | | | | | 3.4452 | 2.7635 | 2.6711 |
| RTB 07-02 | PIID0717H026 | 6.6250 | 3Y | 8/19/2017 | 1089 | 2.98 | | | | | 3.4726 | 2.7970 | 2.6976 |
| FXTN 10-44 * | PIBD1017H447 | 7.7500 | 3Y | 8/23/2017 | 1093 | 2.99 | | | | | 3.4750 | 2.8000 | 2.7000 |
| FXTN 07-50 | PIBD0717J502 | 5.3750 | 3.5Y | 10/28/2017 | 1159 | 3.17 | | | | | 3.4971 | 2.8367 | 2.7737 |
| FXTN 05-71 | PIBD0517K719 | 4.1250 | 3.5Y | 11/8/2017 | 1170 | 3.20 | | | | | 3.5008 | 2.8428 | 2.7860 |
| FXTN 10-45 | PIBD1018A451 | 5.8750 | 3.5Y | 1/31/2018 | 1254 | 3.43 | | | | | 3.5290 | 2.8894 | 2.8799 |
| FXTN 05-72 | PIBD0518E723 | 2.1250 | 4Y | 5/23/2018 | 1366 | 3.74 | 12.810000 | 3.0000 | 3:52:45 PM | 2.9555 | 3.5666 | 2.9517 | 3.0050 |
| FXTN 07-51 * | PIBD0718H511 | 5.0000 | 4Y | 8/18/2018 | 1453 | 3.98 | 55.000000 | 3.1000 | 3:52:47 PM | 3.1364 | 3.5958 | 3.0000 | 3.1022 |
| FXTN 10-47 | PIBD1018K478 | 8.8750 | 4.5Y | 11/20/2018 | 1547 | 4.24 | | | | | 3.7016 | 3.1964 | 3.2699 |
| FXTN 10-48 | PIBD1019B485 | 7.8750 | 4.5Y | 2/19/2019 | 1638 | 4.48 | 5.100000 | 3.2000 | 11:50:04 AM | 3.2000 | 3.8040 | 3.3866 | 3.4323 |
| FXTN 07-53 | PIBD0719D531 | 5.0000 | 5Y | 4/26/2019 | 1704 | 4.67 | | | | | 3.8783 | 3.5245 | 3.5501 |
| FXTN 07-54 * | PIBD0719G547 | 4.7500 | 5Y | 7/19/2019 | 1788 | 4.90 | | | | | 3.9729 | 3.7000 | 3.7000 |
| FXTN 07-55 | PIBD0719H555 | 4.7500 | 5.5Y | 8/30/2019 | 1830 | 5.01 | | | | | 3.9774 | 3.7032 | 3.7029 |
| FXTN 07-56 | PIBD0719K560 | 3.8750 | 5.5Y | 11/22/2019 | 1914 | 5.24 | 3.000000 | 3.4250 | 3:53:37 PM | 3.4250 | 3.9863 | 3.7097 | 3.7087 |
| FXTN 10-50 | PIBD1020B508 | 7.7500 | 5.5Y | 2/18/2020 | 2002 | 5.48 | | | | | 3.9956 | 3.7165 | 3.7148 |
| RTB 10-01 | PIID1020H015 | 7.2500 | 6Y | 8/19/2020 | 2185 | 5.98 | 2.000000 | 3.8000 | 2:15:54 PM | 3.8000 | 4.0150 | 3.7306 | 3.7275 |
| FXTN 10-51 | PIBD1020I510 | 6.1250 | 6.5Y | 9/16/2020 | 2213 | 6.06 | | | | | 4.0180 | 3.7327 | 3.7295 |
| FXTN 10-52 | PIBD1020L525 | 5.8750 | 6.5Y | 12/16/2020 | 2304 | 6.31 | 1.000000 | 3.8000 | 2:24:36 PM | 3.8000 | 4.0276 | 3.7398 | 3.7358 |
| RTB 10-02 | PIID1021C027 | 7.3750 | 7Y | 3/3/2021 | 2381 | 6.52 | 0.910000 | 3.7500 | 3:17:50 PM | 3.7500 | 4.0358 | 3.7457 | 3.7411 |
| FXTN 07-57 | PIBD0721C574 | 3.5000 | 7Y | 3/20/2021 | 2398 | 6.57 | | | | | 4.0376 | 3.7470 | 3.7423 |
| FXTN 10-53 * | PIBD1021D531 | 6.5000 | 7Y | 4/28/2021 | 2437 | 6.67 | | | | | 4.0417 | 3.7500 | 3.7450 |

Interpolated Bonds
August 22, 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 10-03 | PIID1021J039 | 5.7500 | 7.5Y | 10/20/2021 | 2612 | 7.15 | | | | | 4.0884 | 3.8042 | 3.7999 |
| FXTN 10-55 | PIBD1021K551 | 5.7500 | 7.5Y | 11/24/2021 | 2647 | 7.25 | | | | | 4.0977 | 3.8151 | 3.8109 |
| FXTN 10-54 | PIBD1022G545 | 6.3750 | 7.5Y | 1/19/2022 | 2703 | 7.40 | | | | | 4.1127 | 3.8324 | 3.8285 |
| FXTN 20-02 | PIBD2022C021 | 15.0000 | 8Y | 3/14/2022 | 2757 | 7.55 | | | | | 4.1271 | 3.8491 | 3.8454 |
| FXTN 10-56 | PIBD1022H562 | 4.8750 | 8Y | 8/2/2022 | 2898 | 7.93 | | | | | 4.1647 | 3.8928 | 3.8897 |
| FXTN 10-57 | PIBD1022I570 | 4.7500 | 8.5Y | 9/13/2022 | 2940 | 8.05 | | | | | 4.1759 | 3.9058 | 3.9029 |
| FXTN 20-03 | PIBD2022J033 | 12.7500 | 8.5Y | 10/17/2022 | 2974 | 8.14 | | | | | 4.1850 | 3.9164 | 3.9136 |
| FXTN 10-58 | PIBD1022L585 | 4.0000 | 8.5Y | 12/6/2022 | 3024 | 8.28 | | | | | 4.1983 | 3.9319 | 3.9293 |
| FXTN 20-04 | PIBD2023B048 | 13.0000 | 8.5Y | 2/20/2023 | 3100 | 8.49 | | | | | 4.2186 | 3.9554 | 3.9531 |
| FXTN 20-05 | PIBD2023E054 | 11.8750 | 9Y | 5/29/2023 | 3198 | 8.76 | | | | | 4.2448 | 3.9858 | 3.9839 |
| RTB 10-04 | PIID1023H046 | 3.2500 | 9Y | 8/15/2023 | 3276 | 8.97 | 180.217000 | 4.0001 | 2:36:07 PM | 4.0578 | 4.2656 | 4.0100 | 4.0083 |
| FXTN 20-06 | PIBD2023J068 | 11.3750 | 9.5Y | 10/23/2023 | 3345 | 9.16 | | | | | 4.2840 | 4.0313 | 4.0300 |
| FXTN 20-07 | PIBD2024F075 | 12.3750 | 10Y | 6/3/2024 | 3569 | 9.77 | | | | | 4.3438 | 4.1007 | 4.1003 |
| FXTN 20-08 | PIBD2024H086 | 12.8750 | 10Y | 8/5/2024 | 3632 | 9.94 | | | | | 4.3606 | 4.1203 | 4.1201 |
| FXTN 10-59 * | PIBD1024H595 | 4.1250 | 10Y | 8/20/2024 | 3647 | 9.98 | 897.726988 | 4.1250 | 4:01:52 PM | 4.1248 | 4.3646 | 4.1249 | 4.1248 |
| FXTN 20-09 | PIBD2024K091 | 13.7500 | 10.5Y | 11/11/2024 | 3730 | 10.21 | | | | | 4.3918 | 4.1540 | 4.1480 |
| FXTN 20-10 | PIBD2025D103 | 12.1250 | 11Y | 4/14/2025 | 3884 | 10.63 | | | | | 4.4422 | 4.2081 | 4.1909 |
| FXTN 20-11 | PIBD2025J116 | 12.1250 | 12Y | 10/20/2025 | 4073 | 11.15 | | | | | 4.5040 | 4.2744 | 4.2437 |
| FXTN 25-01 | PIBD2525K015 | 18.2500 | 12Y | 11/29/2025 | 4113 | 11.26 | | | | | 4.5171 | 4.2884 | 4.2549 |
| FXTN 20-12 | PIBD2026A122 | 10.2500 | 12Y | 1/19/2026 | 4164 | 11.40 | | | | | 4.5338 | 4.3063 | 4.2691 |
| RTB 15-01 | PIID1526J019 | 6.2500 | 13Y | 10/20/2026 | 4438 | 12.15 | 1.500000 | 4.6250 | 2:58:45 PM | 4.6250 | 4.6235 | 4.4025 | 4.3456 |
| FXTN 20-13 | PIBD2026L139 | 8.0000 | 13Y | 12/7/2026 | 4486 | 12.28 | | | | | 4.6392 | 4.4193 | 4.3590 |
| RTB 15-02 | PIID1527C023 | 5.3750 | 13Y | 3/1/2027 | 4570 | 12.51 | | | | | 4.6667 | 4.4488 | 4.3824 |
| FXTN 20-14 | PIBD2027I140 | 8.6250 | 14Y | 9/6/2027 | 4759 | 13.03 | | | | | 4.7286 | 4.5151 | 4.4352 |
| FXTN 20-15 | PIBD2028L151 | 9.5000 | 15Y | 12/4/2028 | 5214 | 14.28 | | | | | 4.8775 | 4.6748 | 4.5622 |
| FXTN 20-16 | PIBD2030E166 | 8.7500 | 16Y | 5/27/2030 | 5753 | 15.75 | | | | | 5.0540 | 4.8639 | 4.7126 |
| FXTN 25-02 | PIBD2530G029 | 12.5000 | 16Y | 7/28/2030 | 5815 | 15.92 | | | | | 5.0743 | 4.8857 | 4.7299 |
| FXTN 25-03 | PIBD2531A032 | 11.2500 | 17Y | 1/26/2031 | 5997 | 16.42 | | | | | 5.1338 | 4.9495 | 4.7807 |
| FXTN 20-17 | PIBD2031G171 | 8.0000 | 17Y | 7/19/2031 | 6171 | 16.90 | 51.000000 | 4.6000 | 3:28:58 PM | 4.6010 | 5.1908 | 5.0106 | 4.8293 |
| FXTN 25-04 | PIBD2531J042 | 9.3750 | 18Y | 10/5/2031 | 6249 | 17.11 | | | | | 5.2163 | 5.0380 | 4.8510 |
| FXTN 20-18 | PIBD2032B183 | 5.8750 | 18Y | 2/2/2032 | 6369 | 17.44 | | | | | 5.2556 | 5.0801 | 4.8845 |
| RTB 20-01 | PIID2032C014 | 5.8750 | 18Y | 3/1/2032 | 6397 | 17.51 | 50.500000 | 5.0000 | 3:28:26 PM | 5.0007 | 5.2648 | 5.0899 | 4.8923 |
| FXTN 20-19 | PIBD2032I195 | 5.7500 | 19Y | 9/27/2032 | 6607 | 18.09 | | | | | 5.3335 | 5.1636 | 4.9510 |
| FXTN 25-05 | PIBD2532K057 | 8.5000 | 19Y | 11/29/2032 | 6670 | 18.26 | | | | | 5.3541 | 5.1857 | 4.9685 |
| FXTN 20-20 * | PIBD2033C206 | 3.6250 | 20Y | 3/21/2033 | 6782 | 18.57 | 51.200000 | 4.9250 | 3:38:41 PM | 4.9998 | 5.3908 | 5.2250 | 4.9998 |
| FXTN 25-06 | PIBD2534K062 | 9.2500 | 25Y | 11/5/2034 | 7376 | 20.19 | | | | | 5.3933 | 5.2096 | 5.0598 |
| FXTN 25-07 | PIBD2535I071 | 8.0000 | 25Y | 9/30/2035 | 7705 | 21.10 | | | | | 5.3947 | 5.2011 | 5.0931 |
| FXTN 25-08 | PIBD2535L086 | 8.1250 | 25Y | 12/16/2035 | 7782 | 21.31 | 36.000000 | 5.2000 | 4:05:22 PM | 5.1508 | 5.3950 | 5.1991 | 5.1009 |
| FXTN 25-09 | PIBD2536I097 | 7.6250 | 25Y | 9/29/2036 | 8070 | 22.09 | 700.000000 | 5.1000 | 3:29:00 PM | 5.1713 | 5.3962 | 5.1917 | 5.1300 |
| FXTN 25-10 | PIBD2537H103 | 5.7500 | 25Y | 8/16/2037 | 8391 | 22.97 | | | | | 5.3975 | 5.1834 | 5.1624 |
| RTB 25-01 * | PIID2537J015 | 6.1250 | 25Y | 10/24/2037 | 8460 | 23.16 | 12.073000 | 5.0271 | 3:53:06 PM | 5.1153 | 5.3978 | 5.1816 | 5.1694 |