

Interpolated Bonds
September 16, 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	7	0.02	27.677000	2.0000	3:36:05 PM	1.4690	3.7034	3.6812	3.6856
FXTN 07-46	PIBD0714J466	6.5000	<1M	10/4/2014	17	0.05					3.2090	3.1500	3.1615
SPTB 10-03	SPTB1014J037	12.2500	<1M	10/14/2014	27	0.07	10.000000	1.7200	2:28:46 PM	1.7600	2.7147	2.6187	2.6374
FXTN 10-36	PIBD1015B367	12.3750	5M	2/24/2015	160	0.44					1.7185	1.5324	1.4397
FXTN 05-68	PIBD0515E685	6.3750	8M	5/13/2015	238	0.65					1.8155	1.6269	1.5731
FXTN 07-47	PIBD0715E477	8.3750	8M	5/22/2015	247	0.68					1.8258	1.6368	1.5874
FXTN 04-20	PIBD0415G203	4.8750	10M	7/21/2015	307	0.84					1.8945	1.7027	1.6821
RTB 05-09	PIID0515H097	5.8750	11M	8/19/2015	336	0.92	0.500000	2.5000	10:30:31 AM	2.5000	1.9277	1.7346	1.7279
FXTN 10-37	PIBD1015H370	11.8750	11M	8/25/2015	342	0.94					1.9345	1.7412	1.7374
FXTN 05-69	PIBD0515K697	4.6250	1.5Y	11/25/2015	434	1.19					2.1330	1.8417	1.8431
FXTN 10-38	PIBD1015L384	10.1250	1.5Y	12/15/2015	454	1.24					2.1780	1.8636	1.8652
FXTN 10-39	PIBD1016A393	9.2500	1.5Y	1/12/2016	482	1.32					2.2411	1.8941	1.8963
FXTN 07-48	PIBD0716A488	7.0000	1.5Y	1/27/2016	497	1.36	5.000000	2.1500	2:45:05 PM	2.1500	2.2749	1.9105	1.9129
RTB 05-10	PIID0516C107	6.0000	1.5Y	3/3/2016	533	1.46	9.500000	2.6250	2:42:11 PM	2.8562	2.3560	1.9498	1.9528
FXTN 10-40	PIBD1016C407	7.5000	2Y	3/30/2016	560	1.53					2.4169	1.9793	1.9827
FXTN 03-20	PIBD0316D206	1.6250	2Y	4/25/2016	586	1.60	2,855.000000	2.1500	2:46:38 PM	2.1511	2.4755	2.0077	2.0115
FXTN 10-41	PIBD1016D416	7.0000	2Y	4/27/2016	588	1.61					2.4800	2.0099	2.0137
FXTN 10-42 *	PIBD1016I420	9.1250	2Y	9/4/2016	718	1.97	54.155000	2.5000	3:22:53 PM	2.5077	2.7729	2.1518	2.1578
RTB 07-01	PIID0716I018	7.0000	2.5Y	9/24/2016	738	2.02					2.8124	2.1871	2.1876
FXTN 10-43	PIBD1016K436	6.2500	2.5Y	11/16/2016	791	2.17					2.9172	2.2807	2.2665
FXTN 07-49	PIBD0717C493	7.0000	3Y	3/31/2017	926	2.54	50.910000	2.6750	3:22:32 PM	2.6808	3.1841	2.5190	2.4674
FXTN 20-01	PIBD2017D011	14.3750	3Y	4/24/2017	950	2.60					3.2316	2.5614	2.5032
FXTN 03-21	PIBD0317E212	2.8750	3Y	5/22/2017	978	2.68					3.2869	2.6108	2.5449
FXTN 05-70	PIBD0517G705	4.6250	3Y	7/5/2017	1022	2.80	1.900000	2.7500	3:30:21 PM	2.7500	3.3739	2.6885	2.6104
RTB 07-02	PIID0717H026	6.6250	3Y	8/19/2017	1067	2.92					3.4629	2.7679	2.6773
FXTN 10-44 *	PIBD1017H447	7.7500	3Y	8/23/2017	1071	2.93					3.4708	2.7750	2.6833
FXTN 07-50	PIBD0717J502	5.3750	3.5Y	10/28/2017	1137	3.11					3.4804	2.8163	2.7485
FXTN 05-71	PIBD0517K719	4.1250	3.5Y	11/8/2017	1148	3.14					3.4819	2.8231	2.7594
FXTN 10-45	PIBD1018A451	5.8750	3.5Y	1/31/2018	1232	3.37					3.4941	2.8756	2.8424
FXTN 05-72	PIBD0518E723	2.1250	4Y	5/23/2018	1344	3.68	110.000000	2.9900	3:38:33 PM	2.9886	3.5103	2.9456	2.9531
FXTN 07-51 *	PIBD0718H511	5.0000	4Y	8/18/2018	1431	3.92	50.000000	3.1500	3:41:30 PM	3.1500	3.5229	3.0000	3.0391
FXTN 10-47	PIBD1018K478	8.8750	4.5Y	11/20/2018	1525	4.18					3.6974	3.2244	3.2538
FXTN 10-48	PIBD1019B485	7.8750	4.5Y	2/19/2019	1616	4.42					3.8664	3.4416	3.4616
FXTN 07-53	PIBD0719D531	5.0000	5Y	4/26/2019	1682	4.61					3.9889	3.5992	3.6123
FXTN 07-54	PIBD0719G547	4.7500	5Y	7/19/2019	1766	4.84					4.1449	3.7997	3.8041
FXTN 07-55 *	PIBD0719H555	4.7500	5Y	8/30/2019	1808	4.95					4.2229	3.9000	3.9000
FXTN 07-56	PIBD0719K560	3.8750	5.5Y	11/22/2019	1892	5.18	31.154000	3.4500	3:30:39 PM	3.4079	4.2056	3.8862	3.8798
FXTN 10-50	PIBD1020B508	7.7500	5.5Y	2/18/2020	1980	5.42					4.1875	3.8717	3.8587
RTB 10-01	PIID1020H015	7.2500	6Y	8/19/2020	2163	5.92	5.000000	3.9000	10:48:05 AM	3.9000	4.1498	3.8415	3.8148
FXTN 10-51	PIBD1020I510	6.1250	6Y	9/16/2020	2191	6.00					4.1440	3.8369	3.8081
FXTN 10-52	PIBD1020L525	5.8750	6.5Y	12/16/2020	2282	6.25	50.000000	3.8500	3:29:52 PM	3.8500	4.1253	3.8219	3.7862

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RTB 10-02	PIID1021C027	7.3750	6.5Y	3/3/2021	2359	6.46					4.1094	3.8092	3.7677
FXTN 07-57	PIBD0721C574	3.5000	7Y	3/20/2021	2376	6.51	2,961.000000	3.7400	3:56:39 PM	3.7515	4.1059	3.8064	3.7637
FXTN 10-53 *	PIBD1021D531	6.5000	7Y	4/28/2021	2415	6.61	100.000000	3.8500	3:30:10 PM	3.8375	4.0979	3.8000	3.7543
RTB 10-03	PIID1021J039	5.7500	7.5Y	10/20/2021	2590	7.09	4.000000	4.2250	12:04:38 PM	4.1121	4.1430	3.8581	3.8189
FXTN 10-55	PIBD1021K551	5.7500	7.5Y	11/24/2021	2625	7.19					4.1521	3.8697	3.8318
FXTN 10-54	PIBD1022G545	6.3750	7.5Y	1/19/2022	2681	7.34	100.000000	3.8200	9:55:45 AM	3.8225	4.1665	3.8883	3.8524
FXTN 20-02	PIBD2022C021	15.0000	7.5Y	3/14/2022	2735	7.49					4.1804	3.9062	3.8724
FXTN 10-56	PIBD1022H562	4.8750	8Y	8/2/2022	2876	7.87					4.2168	3.9530	3.9244
FXTN 10-57	PIBD1022I570	4.7500	8Y	9/13/2022	2918	7.99					4.2276	3.9669	3.9399
FXTN 20-03	PIBD2022J033	12.7500	8.5Y	10/17/2022	2952	8.08					4.2364	3.9782	3.9524
FXTN 10-58	PIBD1022L585	4.0000	8.5Y	12/6/2022	3002	8.22					4.2493	3.9948	3.9709
FXTN 20-04	PIBD2023B048	13.0000	8.5Y	2/20/2023	3078	8.43					4.2689	4.0201	3.9989
FXTN 20-05	PIBD2023E054	11.8750	9Y	5/29/2023	3176	8.70					4.2942	4.0526	4.0351
RTB 10-04	PIID1023H046	3.2500	9Y	8/15/2023	3254	8.91	291.080000	4.0850	3:49:46 PM	4.0853	4.3143	4.0785	4.0638
FXTN 20-06	PIBD2023J068	11.3750	9.5Y	10/23/2023	3323	9.10					4.3321	4.1014	4.0893
FXTN 20-07	PIBD2024F075	12.3750	10Y	6/3/2024	3547	9.71					4.3899	4.1757	4.1719
FXTN 20-08	PIBD2024H086	12.8750	10Y	8/5/2024	3610	9.88					4.4061	4.1966	4.1952
FXTN 10-59 *	PIBD1024H595	4.1250	10Y	8/20/2024	3625	9.92	8,870.573000	4.1995	4:02:12 PM	4.2007	4.4100	4.2016	4.2007
FXTN 20-09	PIBD2024K091	13.7500	10.5Y	11/11/2024	3708	10.15					4.4354	4.2280	4.2264
FXTN 20-10	PIBD2025D103	12.1250	11Y	4/14/2025	3862	10.57					4.4826	4.2771	4.2741
FXTN 20-11	PIBD2025J116	12.1250	12Y	10/20/2025	4051	11.09					4.5406	4.3373	4.3326
FXTN 25-01	PIBD2525K015	18.2500	12Y	11/29/2025	4091	11.20					4.5528	4.3500	4.3450
FXTN 20-12	PIBD2026A122	10.2500	12Y	1/19/2026	4142	11.34					4.5684	4.3662	4.3608
RTB 15-01	PIID1526J019	6.2500	13Y	10/20/2026	4416	12.09	150.520000	4.5000	3:49:28 PM	4.5007	4.6524	4.4535	4.4456
FXTN 20-13	PIBD2026L139	8.0000	13Y	12/7/2026	4464	12.22					4.6671	4.4688	4.4605
RTB 15-02	PIID1527C023	5.3750	13Y	3/1/2027	4548	12.45	93.500000	4.5500	3:56:33 PM	4.5415	4.6929	4.4955	4.4865
FXTN 20-14	PIBD2027I140	8.6250	13Y	9/6/2027	4737	12.97					4.7508	4.5557	4.5450
FXTN 20-15	PIBD2028L151	9.5000	15Y	12/4/2028	5192	14.21					4.8902	4.7006	4.6858
FXTN 20-16	PIBD2030E166	8.7500	16Y	5/27/2030	5731	15.69					5.0554	4.8723	4.8527
FXTN 25-02	PIBD2530G029	12.5000	16Y	7/28/2030	5793	15.86					5.0744	4.8920	4.8719
FXTN 25-03	PIBD2531A032	11.2500	17Y	1/26/2031	5975	16.36					5.1302	4.9500	4.9283
FXTN 20-17	PIBD2031G171	8.0000	17Y	7/19/2031	6149	16.84	1,159.000000	4.6250	4:14:10 PM	4.6328	5.1835	5.0054	4.9821
FXTN 25-04	PIBD2531J042	9.3750	18Y	10/5/2031	6227	17.05					5.2074	5.0303	5.0063
FXTN 20-18	PIBD2032B183	5.8750	18Y	2/2/2032	6347	17.38					5.2442	5.0685	5.0434
RTB 20-01	PIID2032C014	5.8750	18Y	3/1/2032	6375	17.45	27.417000	5.0000	11:11:02 AM	5.0491	5.2528	5.0774	5.0521
FXTN 20-19	PIBD2032I195	5.7500	19Y	9/27/2032	6585	18.03					5.3172	5.1443	5.1171
FXTN 25-05	PIBD2532K057	8.5000	19Y	11/29/2032	6648	18.20					5.3365	5.1643	5.1366
FXTN 20-20 *	PIBD2033C206	3.6250	20Y	3/21/2033	6760	18.51	2,405.198000	5.1450	4:14:23 PM	5.1713	5.3708	5.2000	5.1713
FXTN 25-06	PIBD2534K062	9.2500	25Y	11/5/2034	7354	20.13					5.3779	5.1417	5.1305
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	7683	21.03					5.3818	5.1094	5.1079
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	7760	21.25					5.3827	5.1018	5.1026
FXTN 25-09	PIBD2536I097	7.6250	25Y	9/29/2036	8048	22.03					5.3862	5.0735	5.0829
FXTN 25-10	PIBD2537H103	5.7500	25Y	8/16/2037	8369	22.91	23.000000	5.4000	2:39:43 PM	5.4000	5.3900	5.0420	5.0608

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RTB 25-01 *	PIID2537J015	6.1250	25Y	10/24/2037	8438	23.10	415.999993	5.0700	3:40:12 PM	5.0370	5.3908	5.0352	5.0561