

Interpolated Bonds  
September 24, 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
FXTN 07-46	PIBD0714J466	6.5000	<1M	10/4/2014	9	0.02					3.5592	3.5250	3.4797
SPTB 10-03	SPTB1014J037	12.2500	<1M	10/14/2014	19	0.05	380.000000	1.5000	10:46:02 AM	1.5000	3.0081	2.9312	2.8294
FXTN 10-36	PIBD1015B367	12.3750	5M	2/24/2015	152	0.42	60.000000	2.2500	3:21:08 PM	2.2500	1.8164	1.6319	1.6319
FXTN 05-68	PIBD0515E685	6.3750	8M	5/13/2015	230	0.63					1.9950	1.8095	1.8095
FXTN 07-47	PIBD0715E477	8.3750	8M	5/22/2015	239	0.65	119.000000	2.2500	3:27:29 PM	2.0438	2.0098	1.8248	1.8248
FXTN 04-20	PIBD0415G203	4.8750	10M	7/21/2015	299	0.82					2.1085	1.9269	1.9269
RTB 05-09	PIID0515H097	5.8750	11M	8/19/2015	328	0.90	63.500000	2.3000	3:28:31 PM	2.2976	2.1562	1.9762	1.9762
FXTN 10-37	PIBD1015H370	11.8750	11M	8/25/2015	334	0.91					2.1660	1.9864	1.9864
FXTN 05-69	PIBD0515K697	4.6250	1.5Y	11/25/2015	426	1.17					2.3528	2.0374	2.0372
FXTN 10-38	PIBD1015L384	10.1250	1.5Y	12/15/2015	446	1.22					2.3942	2.0463	2.0460
FXTN 10-39	PIBD1016A393	9.2500	1.5Y	1/12/2016	474	1.30					2.4520	2.0587	2.0584
FXTN 07-48	PIBD0716A488	7.0000	1.5Y	1/27/2016	489	1.34					2.4831	2.0654	2.0650
RTB 05-10	PIID0516C107	6.0000	1.5Y	3/3/2016	525	1.44	4.697000	2.0000	11:18:13 AM	2.0000	2.5575	2.0814	2.0809
FXTN 10-40	PIBD1016C407	7.5000	2Y	3/30/2016	552	1.51					2.6133	2.0934	2.0929
FXTN 03-20	PIBD0316D206	1.6250	2Y	4/25/2016	578	1.58	2,376.251657	2.1525	3:54:39 PM	2.1716	2.6670	2.1050	2.1044
FXTN 10-41	PIBD1016D416	7.0000	2Y	4/27/2016	580	1.59					2.6711	2.1059	2.1053
FXTN 10-42	PIBD1016I420	9.1250	2Y	9/4/2016	710	1.94					2.9399	2.1637	2.1628
RTB 07-01 *	PIID0716I018	7.0000	2Y	9/24/2016	730	2.00					2.9812	2.1726	2.1716
FXTN 10-43	PIBD1016K436	6.2500	2.5Y	11/16/2016	783	2.14					3.0585	2.2449	2.2387
FXTN 07-49	PIBD0717C493	7.0000	3Y	3/31/2017	918	2.51	2.370000	3.0000	2:22:20 PM	3.0000	3.2553	2.4290	2.4098
FXTN 20-01	PIBD2017D011	14.3750	3Y	4/24/2017	942	2.58					3.2903	2.4617	2.4402
FXTN 03-21	PIBD0317E212	2.8750	3Y	5/22/2017	970	2.66	2,907.800000	2.6000	4:08:30 PM	2.5932	3.3311	2.4999	2.4757
FXTN 05-70	PIBD0517G705	4.6250	3Y	7/5/2017	1014	2.78					3.3953	2.5599	2.5314
RTB 07-02	PIID0717H026	6.6250	3Y	8/19/2017	1059	2.90					3.4609	2.6212	2.5884
FXTN 10-44 *	PIBD1017H447	7.7500	3Y	8/23/2017	1063	2.91					3.4667	2.6267	2.5935
FXTN 07-50	PIBD0717J502	5.3750	3.5Y	10/28/2017	1129	3.09					3.4854	2.7181	2.6625
FXTN 05-71	PIBD0517K719	4.1250	3.5Y	11/8/2017	1140	3.12	4.000000	2.6250	11:54:34 AM	2.6250	3.4885	2.7333	2.6740
FXTN 10-45	PIBD1018A451	5.8750	3.5Y	1/31/2018	1224	3.35	452.700000	2.9800	11:46:36 AM	2.9887	3.5124	2.8496	2.7617
FXTN 05-72	PIBD0518E723	2.1250	4Y	5/23/2018	1336	3.66	111.303000	2.6000	2:56:53 PM	2.9697	3.5441	3.0046	2.8788
FXTN 07-51 *	PIBD0718H511	5.0000	4Y	8/18/2018	1423	3.90					3.5688	3.1250	2.9697
FXTN 10-47	PIBD1018K478	8.8750	4.5Y	11/20/2018	1517	4.15					3.7298	3.3432	3.1954
FXTN 10-48	PIBD1019B485	7.8750	4.5Y	2/19/2019	1608	4.40	1.209000	2.9000	11:41:48 AM	2.9000	3.8857	3.5544	3.4139
FXTN 07-53	PIBD0719D531	5.0000	5Y	4/26/2019	1674	4.58					3.9988	3.7076	3.5724
FXTN 07-54	PIBD0719G547	4.7500	5Y	7/19/2019	1758	4.81					4.1427	3.9025	3.7741
FXTN 07-55 *	PIBD0719H555	4.7500	5Y	8/30/2019	1800	4.93					4.2146	4.0000	3.8750
FXTN 07-56	PIBD0719K560	3.8750	5.5Y	11/22/2019	1884	5.16	549.200000	3.4650	3:38:29 PM	3.4747	4.2019	3.9929	3.8852
FXTN 10-50	PIBD1020B508	7.7500	5.5Y	2/18/2020	1972	5.40					4.1886	3.9855	3.8959
RTB 10-01	PIID1020H015	7.2500	6Y	8/19/2020	2155	5.90					4.1610	3.9700	3.9181
FXTN 10-51	PIBD1020I510	6.1250	6Y	9/16/2020	2183	5.98					4.1567	3.9676	3.9215
FXTN 10-52	PIBD1020L525	5.8750	6.5Y	12/16/2020	2274	6.23					4.1430	3.9599	3.9326
RTB 10-02	PIID1021C027	7.3750	6.5Y	3/3/2021	2351	6.44	3.795000	3.6500	2:21:44 PM	3.7682	4.1314	3.9534	3.9419

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FXTN 07-57	PIBD0721C574	3.5000	6.5Y	3/20/2021	2368	6.48	375.035000	3.7625	4:13:25 PM	3.7508	4.1288	3.9520	3.9440
FXTN 10-53 *	PIBD1021D531	6.5000	7Y	4/28/2021	2407	6.59	100.000000	3.9500	10:26:01 AM	3.9487	4.1229	3.9487	3.9487
RTB 10-03	PIID1021J039	5.7500	7.5Y	10/20/2021	2582	7.07	100.000000	3.9625	10:28:49 AM	3.9637	4.1601	3.9846	3.9851
FXTN 10-55	PIBD1021K551	5.7500	7.5Y	11/24/2021	2617	7.16	100.000000	3.9650	10:13:18 AM	3.9650	4.1675	3.9917	3.9924
FXTN 10-54	PIBD1022G545	6.3750	7.5Y	1/19/2022	2673	7.32	110.000000	3.8400	3:42:27 PM	3.8764	4.1794	4.0032	4.0041
FXTN 20-02	PIBD2022C021	15.0000	7.5Y	3/14/2022	2727	7.47					4.1909	4.0143	4.0153
FXTN 10-56	PIBD1022H562	4.8750	8Y	8/2/2022	2868	7.85					4.2209	4.0431	4.0447
FXTN 10-57	PIBD1022I570	4.7500	8Y	9/13/2022	2910	7.97					4.2298	4.0518	4.0535
FXTN 20-03	PIBD2022J033	12.7500	8.5Y	10/17/2022	2944	8.06					4.2370	4.0587	4.0605
FXTN 10-58	PIBD1022L585	4.0000	8.5Y	12/6/2022	2994	8.20	100.970000	4.1500	3:02:13 PM	4.0497	4.2476	4.0690	4.0710
FXTN 20-04	PIBD2023B048	13.0000	8.5Y	2/20/2023	3070	8.41					4.2638	4.0845	4.0868
FXTN 20-05	PIBD2023E054	11.8750	9Y	5/29/2023	3168	8.67					4.2846	4.1046	4.1072
RTB 10-04	PIID1023H046	3.2500	9Y	8/15/2023	3246	8.89	24.397000	4.2498	3:42:58 PM	4.1218	4.3012	4.1206	4.1234
FXTN 20-06	PIBD2023J068	11.3750	9.5Y	10/23/2023	3315	9.08					4.3158	4.1347	4.1378
FXTN 20-07	PIBD2024F075	12.3750	10Y	6/3/2024	3539	9.69					4.3634	4.1806	4.1845
FXTN 20-08	PIBD2024H086	12.8750	10Y	8/5/2024	3602	9.86					4.3768	4.1935	4.1976
FXTN 10-59 *	PIBD1024H595	4.1250	10Y	8/20/2024	3617	9.90	685.776000	4.2050	3:07:16 PM	4.2007	4.3800	4.1966	4.2007
FXTN 20-09	PIBD2024K091	13.7500	10.5Y	11/11/2024	3700	10.13					4.4055	4.2215	4.2254
FXTN 20-10	PIBD2025D103	12.1250	11Y	4/14/2025	3854	10.55					4.4529	4.2677	4.2712
FXTN 20-11	PIBD2025J116	12.1250	12Y	10/20/2025	4043	11.07					4.5110	4.3243	4.3273
FXTN 25-01	PIBD2525K015	18.2500	12Y	11/29/2025	4083	11.18					4.5233	4.3363	4.3392
FXTN 20-12	PIBD2026A122	10.2500	12Y	1/19/2026	4134	11.32					4.5389	4.3516	4.3544
RTB 15-01	PIID1526J019	6.2500	13Y	10/20/2026	4408	12.07	4.000000	4.4500	10:29:36 AM	4.4500	4.6232	4.4338	4.4359
FXTN 20-13	PIBD2026L139	8.0000	13Y	12/7/2026	4456	12.20					4.6379	4.4482	4.4501
RTB 15-02	PIID1527C023	5.3750	13Y	3/1/2027	4540	12.43					4.6638	4.4734	4.4751
FXTN 20-14	PIBD2027I140	8.6250	13Y	9/6/2027	4729	12.95					4.7219	4.5301	4.5313
FXTN 20-15	PIBD2028L151	9.5000	15Y	12/4/2028	5184	14.19					4.8617	4.6665	4.6666
FXTN 20-16	PIBD2030E166	8.7500	16Y	5/27/2030	5723	15.67					5.0275	4.8281	4.8268
FXTN 25-02	PIBD2530G029	12.5000	16Y	7/28/2030	5785	15.84					5.0465	4.8467	4.8452
FXTN 25-03	PIBD2531A032	11.2500	17Y	1/26/2031	5967	16.34					5.1025	4.9013	4.8993
FXTN 20-17	PIBD2031G171	8.0000	17Y	7/19/2031	6141	16.81	258.000000	4.6175	2:20:41 PM	4.6224	5.1560	4.9535	4.9511
FXTN 25-04	PIBD2531J042	9.3750	18Y	10/5/2031	6219	17.03					5.1799	4.9769	4.9742
FXTN 20-18	PIBD2032B183	5.8750	18Y	2/2/2032	6339	17.36					5.2168	5.0129	5.0099
RTB 20-01	PIID2032C014	5.8750	18Y	3/1/2032	6367	17.43	7.200000	5.1000	2:08:03 PM	5.1362	5.2254	5.0212	5.0182
FXTN 20-19	PIBD2032I195	5.7500	19Y	9/27/2032	6577	18.01					5.2900	5.0842	5.0807
FXTN 25-05	PIBD2532K057	8.5000	19Y	11/29/2032	6640	18.18					5.3094	5.1031	5.0994
FXTN 20-20 *	PIBD2033C206	3.6250	20Y	3/21/2033	6752	18.49	2,795.518000	5.1275	3:57:31 PM	5.1327	5.3438	5.1367	5.1327
FXTN 25-06	PIBD2534K062	9.2500	25Y	11/5/2034	7346	20.11					5.3563	5.1237	5.1236
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	7675	21.01					5.3633	5.1166	5.1185
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	7752	21.22	104.000000	5.1350	2:52:32 PM	5.1023	5.3649	5.1149	5.1173
FXTN 25-09	PIBD2536I097	7.6250	25Y	9/29/2036	8040	22.01					5.3710	5.1086	5.1129
FXTN 25-10	PIBD2537H103	5.7500	25Y	8/16/2037	8361	22.89	44.500000	5.1200	3:52:45 PM	5.1198	5.3777	5.1016	5.1080
RTB 25-01 *	PIID2537J015	6.1250	25Y	10/24/2037	8430	23.08	1.600000	5.1000	2:28:10 PM	5.0475	5.3792	5.1001	5.1069