

Interpolated Bonds
September 30, 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	3	0.01					3.8771	3.8604	3.8604
SPTB 10-03	SPTB1014J037	12.2500	<1M	10/14/2014	13	0.04					3.2625	3.1626	3.1623
FXTN 10-36	PIBD1015B367	12.3750	5M	2/24/2015	146	0.40					1.8357	1.6437	1.6319
FXTN 05-68	PIBD0515E685	6.3750	8M	5/13/2015	224	0.61					2.0015	1.8095	1.7439
FXTN 07-47	PIBD0715E477	8.3750	8M	5/22/2015	233	0.64					2.0152	1.8248	1.7423
FXTN 04-20	PIBD0415G203	4.8750	10M	7/21/2015	293	0.80					2.1071	1.9269	1.7317
RTB 05-09	PIID0515H097	5.8750	11M	8/19/2015	322	0.88					2.1515	1.9762	1.7267
FXTN 10-37	PIBD1015H370	11.8750	11M	8/25/2015	328	0.90					2.1607	1.9864	1.7256
FXTN 05-69	PIBD0515K697	4.6250	1.5Y	11/25/2015	420	1.15					2.3479	2.0433	1.8125
FXTN 10-38	PIBD1015L384	10.1250	1.5Y	12/15/2015	440	1.20					2.3896	2.0536	1.8336
FXTN 10-39	PIBD1016A393	9.2500	1.5Y	1/12/2016	468	1.28					2.4479	2.0680	1.8630
FXTN 07-48	PIBD0716A488	7.0000	1.5Y	1/27/2016	483	1.32	9.509000	1.9500	3:49:48 PM	2.1687	2.4792	2.0758	1.8788
RTB 05-10	PIID0516C107	6.0000	1.5Y	3/3/2016	519	1.42	7.950000	2.0000	3:47:42 PM	2.7918	2.5542	2.0943	1.9166
FXTN 10-40	PIBD1016C407	7.5000	1.5Y	3/30/2016	546	1.49					2.6104	2.1082	1.9450
FXTN 03-20	PIBD0316D206	1.6250	2Y	4/25/2016	572	1.57	3,315.000000	2.1200	4:07:04 PM	2.1272	2.6646	2.1216	1.9724
FXTN 10-41	PIBD1016D416	7.0000	2Y	4/27/2016	574	1.57					2.6688	2.1227	1.9745
FXTN 10-42	PIBD1016I420	9.1250	2Y	9/4/2016	704	1.93	16.670000	2.3750	3:35:04 PM	2.5232	2.9396	2.1897	2.1112
RTB 07-01 *	PIID0716I018	7.0000	2Y	9/24/2016	724	1.98	16.000000	2.8750	11:35:20 AM	2.7578	2.9813	2.2000	2.1322
FXTN 10-43	PIBD1016K436	6.2500	2.5Y	11/16/2016	777	2.13					3.0453	2.2620	2.2046
FXTN 07-49	PIBD0717C493	7.0000	2.5Y	3/31/2017	912	2.50	11.500000	2.6850	3:31:11 PM	2.6546	3.2083	2.4200	2.3891
FXTN 20-01	PIBD2017D011	14.3750	3Y	4/24/2017	936	2.56					3.2372	2.4480	2.4219
FXTN 03-21	PIBD0317E212	2.8750	3Y	5/22/2017	964	2.64	232.200000	2.5300	2:08:25 PM	2.5155	3.2710	2.4808	2.4602
FXTN 05-70	PIBD0517G705	4.6250	3Y	7/5/2017	1008	2.76	88.800000	2.7750	3:32:02 PM	2.7750	3.3241	2.5323	2.5203
RTB 07-02	PIID0717H026	6.6250	3Y	8/19/2017	1053	2.88					3.3785	2.5849	2.5818
FXTN 10-44 *	PIBD1017H447	7.7500	3Y	8/23/2017	1057	2.89					3.3833	2.5896	2.5873
FXTN 07-50	PIBD0717J502	5.3750	3.5Y	10/28/2017	1123	3.07					3.4062	2.6865	2.6722
FXTN 05-71	PIBD0517K719	4.1250	3.5Y	11/8/2017	1134	3.10	459.000000	2.7500	12:38:17 PM	2.8052	3.4100	2.7026	2.6863
FXTN 10-45	PIBD1018A451	5.8750	3.5Y	1/31/2018	1218	3.33					3.4392	2.8259	2.7944
FXTN 05-72	PIBD0518E723	2.1250	4Y	5/23/2018	1330	3.64	221.083000	2.9650	3:44:57 PM	2.9648	3.4781	2.9902	2.9384
FXTN 07-51 *	PIBD0718H511	5.0000	4Y	8/18/2018	1417	3.88	270.000000	3.0250	11:40:10 AM	3.1204	3.5083	3.1179	3.0503
FXTN 10-47	PIBD1018K478	8.8750	4.5Y	11/20/2018	1511	4.14					3.6844	3.3378	3.2871
FXTN 10-48	PIBD1019B485	7.8750	4.5Y	2/19/2019	1602	4.39	0.890000	3.7000	2:05:49 PM	3.7000	3.8549	3.5508	3.5163
FXTN 07-53	PIBD0719D531	5.0000	5Y	4/26/2019	1668	4.57					3.9785	3.7052	3.6826
FXTN 07-54	PIBD0719G547	4.7500	5Y	7/19/2019	1752	4.80					4.1359	3.9017	3.8942
FXTN 07-55 *	PIBD0719H555	4.7500	5Y	8/30/2019	1794	4.91					4.2146	4.0000	4.0000
FXTN 07-56	PIBD0719K560	3.8750	5.5Y	11/22/2019	1878	5.14	151.320000	3.4750	2:19:04 PM	3.4741	4.2019	3.9827	3.9827
FXTN 10-50	PIBD1020B508	7.7500	5.5Y	2/18/2020	1966	5.38					4.1886	3.9646	3.9646
RTB 10-01	PIID1020H015	7.2500	6Y	8/19/2020	2149	5.88					4.1610	3.9269	3.9269
FXTN 10-51	PIBD1020I510	6.1250	6Y	9/16/2020	2177	5.96					4.1567	3.9211	3.9211
FXTN 10-52	PIBD1020L525	5.8750	6.5Y	12/16/2020	2268	6.21					4.1430	3.9024	3.9024
RTB 10-02	PIID1021C027	7.3750	6.5Y	3/3/2021	2345	6.42					4.1314	3.8865	3.8865

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FXTN 07-57	PIBD0721C574	3.5000	6.5Y	3/20/2021	2362	6.47	250.000000	3.7500	3:43:36 PM	3.7570	4.1288	3.8830	3.8830
FXTN 10-53 *	PIBD1021D531	6.5000	7Y	4/28/2021	2401	6.57					4.1229	3.8750	3.8750
RTB 10-03	PIID1021J039	5.7500	7.5Y	10/20/2021	2576	7.05					4.1554	3.9221	3.9212
FXTN 10-55	PIBD1021K551	5.7500	7.5Y	11/24/2021	2611	7.15	8.000000	4.1500	3:47:19 PM	4.0185	4.1619	3.9315	3.9305
FXTN 10-54	PIBD1022G545	6.3750	7.5Y	1/19/2022	2667	7.30	376.000000	3.8600	4:03:51 PM	3.8809	4.1723	3.9466	3.9453
FXTN 20-02	PIBD2022C021	15.0000	7.5Y	3/14/2022	2721	7.45					4.1823	3.9611	3.9595
FXTN 10-56	PIBD1022H562	4.8750	8Y	8/2/2022	2862	7.84					4.2085	3.9991	3.9968
FXTN 10-57	PIBD1022I570	4.7500	8Y	9/13/2022	2904	7.95					4.2163	4.0104	4.0079
FXTN 20-03	PIBD2022J033	12.7500	8.5Y	10/17/2022	2938	8.04					4.2226	4.0195	4.0168
FXTN 10-58	PIBD1022L585	4.0000	8.5Y	12/6/2022	2988	8.18	1.000000	4.0750	2:51:29 PM	4.0750	4.2319	4.0330	4.0300
FXTN 20-04	PIBD2023B048	13.0000	8.5Y	2/20/2023	3064	8.39					4.2460	4.0535	4.0501
FXTN 20-05	PIBD2023E054	11.8750	9Y	5/29/2023	3162	8.66					4.2642	4.0798	4.0760
RTB 10-04	PIID1023H046	3.2500	9Y	8/15/2023	3240	8.87	14.631400	4.1450	3:34:37 PM	4.1214	4.2786	4.1008	4.0966
FXTN 20-06	PIBD2023J068	11.3750	9.5Y	10/23/2023	3309	9.06					4.2914	4.1194	4.1148
FXTN 20-07	PIBD2024F075	12.3750	10Y	6/3/2024	3533	9.67					4.3330	4.1797	4.1740
FXTN 20-08	PIBD2024H086	12.8750	10Y	8/5/2024	3596	9.85					4.3447	4.1967	4.1906
FXTN 10-59 *	PIBD1024H595	4.1250	10Y	8/20/2024	3611	9.89	2,407.381051	4.1826	3:38:55 PM	4.1946	4.3475	4.2007	4.1946
FXTN 20-09	PIBD2024K091	13.7500	10.5Y	11/11/2024	3694	10.11					4.3730	4.2238	4.2179
FXTN 20-10	PIBD2025D103	12.1250	11Y	4/14/2025	3848	10.54					4.4205	4.2668	4.2612
FXTN 20-11	PIBD2025J116	12.1250	12Y	10/20/2025	4037	11.05					4.4786	4.3195	4.3144
FXTN 25-01	PIBD2525K015	18.2500	12Y	11/29/2025	4077	11.16					4.4909	4.3306	4.3256
FXTN 20-12	PIBD2026A122	10.2500	12Y	1/19/2026	4128	11.30					4.5066	4.3448	4.3400
RTB 15-01	PIID1526J019	6.2500	13Y	10/20/2026	4402	12.05					4.5910	4.4212	4.4170
FXTN 20-13	PIBD2026L139	8.0000	13Y	12/7/2026	4450	12.18					4.6058	4.4346	4.4305
RTB 15-02	PIID1527C023	5.3750	13Y	3/1/2027	4534	12.41					4.6316	4.4580	4.4542
FXTN 20-14	PIBD2027I140	8.6250	13Y	9/6/2027	4723	12.93					4.6898	4.5107	4.5073
FXTN 20-15	PIBD2028L151	9.5000	15Y	12/4/2028	5178	14.18					4.8298	4.6376	4.6353
FXTN 20-16	PIBD2030E166	8.7500	16Y	5/27/2030	5717	15.65					4.9958	4.7878	4.7868
FXTN 25-02	PIBD2530G029	12.5000	16Y	7/28/2030	5779	15.82					5.0148	4.8051	4.8043
FXTN 25-03	PIBD2531A032	11.2500	17Y	1/26/2031	5961	16.32					5.0709	4.8559	4.8554
FXTN 20-17	PIBD2031G171	8.0000	17Y	7/19/2031	6135	16.80	134.400000	4.6250	3:30:29 PM	4.6124	5.1244	4.9044	4.9044
FXTN 25-04	PIBD2531J042	9.3750	18Y	10/5/2031	6213	17.01					5.1484	4.9261	4.9263
FXTN 20-18	PIBD2032B183	5.8750	18Y	2/2/2032	6333	17.34	1.900000	5.5000	2:24:08 PM	5.5000	5.1854	4.9596	4.9601
RTB 20-01	PIID2032C014	5.8750	18Y	3/1/2032	6361	17.42	123.432000	5.1000	2:17:36 PM	5.0591	5.1940	4.9674	4.9679
FXTN 20-19	PIBD2032I195	5.7500	18Y	9/27/2032	6571	17.99					5.2586	5.0259	5.0270
FXTN 25-05	PIBD2532K057	8.5000	19Y	11/29/2032	6634	18.16					5.2780	5.0435	5.0447
FXTN 20-20 *	PIBD2033C206	3.6250	20Y	3/21/2033	6746	18.47	1,706.479300	5.0750	3:37:25 PM	5.0762	5.3125	5.0747	5.0762
FXTN 25-06	PIBD2534K062	9.2500	25Y	11/5/2034	7340	20.10					5.3346	5.0542	5.0667
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	7669	21.00					5.3469	5.0429	5.0615
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	7746	21.21	50.000000	5.1125	2:52:34 PM	5.1125	5.3497	5.0403	5.0602
FXTN 25-09	PIBD2536I097	7.6250	25Y	9/29/2036	8034	22.00					5.3605	5.0303	5.0556
FXTN 25-10	PIBD2537H103	5.7500	25Y	8/16/2037	8355	22.87	70.917000	5.0750	11:52:15 AM	5.1007	5.3724	5.0193	5.0505
RTB 25-01 *	PIID2537J015	6.1250	25Y	10/24/2037	8424	23.06	204.240000	5.0200	2:57:58 PM	5.0161	5.3750	5.0169	5.0494