

Interpolated Bonds
October 03, 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
SPTB 10-03	SPTB1014J037	12.2500	<1M	10/14/2014	7	0.02					3.5286	3.4911	3.4188
FXTN 10-36	PIBD1015B367	12.3750	5M	2/24/2015	140	0.38					1.8157	1.6319	1.5137
FXTN 05-68	PIBD0515E685	6.3750	7M	5/13/2015	218	0.60					2.0003	1.8095	1.8095
FXTN 07-47	PIBD0715E477	8.3750	8M	5/22/2015	227	0.62	138.200000	2.0000	11:46:29 AM	2.0000	2.0148	1.8248	1.8248
FXTN 04-20	PIBD0415G203	4.8750	10M	7/21/2015	287	0.79					2.1118	1.9269	1.9269
RTB 05-09	PIID0515H097	5.8750	11M	8/19/2015	316	0.87	3.000000	2.2000	3:20:12 PM	2.0733	2.1587	1.9762	1.9762
FXTN 10-37	PIBD1015H370	11.8750	11M	8/25/2015	322	0.88					2.1684	1.9864	1.9864
FXTN 05-69	PIBD0515K697	4.6250	1.5Y	11/25/2015	414	1.13					2.3527	2.1082	2.0219
FXTN 10-38	PIBD1015L384	10.1250	1.5Y	12/15/2015	434	1.19					2.3935	2.1340	2.0271
FXTN 10-39	PIBD1016A393	9.2500	1.5Y	1/12/2016	462	1.26					2.4506	2.1701	2.0344
FXTN 07-48	PIBD0716A488	7.0000	1.5Y	1/27/2016	477	1.31	517.600000	2.1051	2:57:09 PM	2.0998	2.4812	2.1894	2.0383
RTB 05-10	PIID0516C107	6.0000	1.5Y	3/3/2016	513	1.40	7.500000	2.3000	3:26:37 PM	2.1800	2.5547	2.2358	2.0477
FXTN 10-40	PIBD1016C407	7.5000	1.5Y	3/30/2016	540	1.48					2.6097	2.2706	2.0548
FXTN 03-20	PIBD0316D206	1.6250	2Y	4/25/2016	566	1.55	814.307000	2.0800	3:37:01 PM	2.1011	2.6628	2.3041	2.0616
FXTN 10-41	PIBD1016D416	7.0000	2Y	4/27/2016	568	1.56	0.190000	2.3500	10:32:42 AM	2.3500	2.6669	2.3067	2.0621
FXTN 10-42	PIBD1016I420	9.1250	2Y	9/4/2016	698	1.91					2.9321	2.4742	2.0960
RTB 07-01 *	PIID0716I018	7.0000	2Y	9/24/2016	718	1.97					2.9729	2.5000	2.1012
FXTN 10-43	PIBD1016K436	6.2500	2.5Y	11/16/2016	771	2.11					3.0485	2.5134	2.1780
FXTN 07-49	PIBD0717C493	7.0000	2.5Y	3/31/2017	906	2.48	22.000000	3.0000	3:15:07 PM	2.6633	3.2411	2.5474	2.3738
FXTN 20-01	PIBD2017D011	14.3750	3Y	4/24/2017	930	2.55					3.2753	2.5534	2.4086
FXTN 03-21	PIBD0317E212	2.8750	3Y	5/22/2017	958	2.62	311.000000	2.6000	3:35:02 PM	2.5252	3.3152	2.5605	2.4492
FXTN 05-70	PIBD0517G705	4.6250	3Y	7/5/2017	1002	2.74	110.000000	2.7500	9:56:39 AM	2.7500	3.3780	2.5716	2.5130
RTB 07-02	PIID0717H026	6.6250	3Y	8/19/2017	1047	2.87					3.4422	2.5829	2.5782
FXTN 10-44 *	PIBD1017H447	7.7500	3Y	8/23/2017	1051	2.88					3.4479	2.5839	2.5840
FXTN 07-50	PIBD0717J502	5.3750	3.5Y	10/28/2017	1117	3.06					3.4685	2.6674	2.6674
FXTN 05-71	PIBD0517K719	4.1250	3.5Y	11/8/2017	1128	3.09					3.4720	2.6813	2.6813
FXTN 10-45	PIBD1018A451	5.8750	3.5Y	1/31/2018	1212	3.32					3.4982	2.7877	2.7874
FXTN 05-72	PIBD0518E723	2.1250	4Y	5/23/2018	1324	3.62	16.000000	2.9350	3:00:07 PM	2.9044	3.5332	2.9294	2.9290
FXTN 07-51 *	PIBD0718H511	5.0000	4Y	8/18/2018	1411	3.86	357.765000	3.0000	10:38:39 AM	3.0449	3.5604	3.0395	3.0389
FXTN 10-47	PIBD1018K478	8.8750	4.5Y	11/20/2018	1505	4.12					3.7256	3.2790	3.2785
FXTN 10-48	PIBD1019B485	7.8750	4.5Y	2/19/2019	1596	4.37					3.8855	3.5108	3.5105
FXTN 07-53	PIBD0719D531	5.0000	5Y	4/26/2019	1662	4.55					4.0015	3.6790	3.6788
FXTN 07-54	PIBD0719G547	4.7500	5Y	7/19/2019	1746	4.78					4.1491	3.8930	3.8929
FXTN 07-55 *	PIBD0719H555	4.7500	5Y	8/30/2019	1788	4.90					4.2229	4.0000	4.0000
FXTN 07-56	PIBD0719K560	3.8750	5.5Y	11/22/2019	1872	5.13	50.000000	3.4500	11:43:05 AM	3.4500	4.2088	3.9792	3.9792
FXTN 10-50	PIBD1020B508	7.7500	5.5Y	2/18/2020	1960	5.37					4.1940	3.9575	3.9575
RTB 10-01	PIID1020H015	7.2500	6Y	8/19/2020	2143	5.87					4.1632	3.9123	3.9123
FXTN 10-51	PIBD1020I510	6.1250	6Y	9/16/2020	2171	5.94					4.1585	3.9054	3.9054
FXTN 10-52	PIBD1020L525	5.8750	6.5Y	12/16/2020	2262	6.19	450.000000	3.8000	11:47:57 AM	3.8000	4.1432	3.8829	3.8829
RTB 10-02	PIID1021C027	7.3750	6.5Y	3/3/2021	2339	6.40	4.100000	3.7550	11:50:50 AM	3.8867	4.1302	3.8638	3.8638
FXTN 07-57	PIBD0721C574	3.5000	6.5Y	3/20/2021	2356	6.45	100.000000	3.7500	3:21:59 PM	3.7500	4.1274	3.8596	3.8596

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FXTN 10-53 *	PIBD1021D531	6.5000	7Y	4/28/2021	2395	6.56	25.000000	3.9000	11:04:31 AM	3.9000	4.1208	3.8500	3.8500
RTB 10-03	PIID1021J039	5.7500	7.5Y	10/20/2021	2570	7.04					4.1489	3.8953	3.8949
FXTN 10-55	PIBD1021K551	5.7500	7.5Y	11/24/2021	2605	7.13					4.1545	3.9043	3.9039
FXTN 10-54	PIBD1022G545	6.3750	7.5Y	1/19/2022	2661	7.29					4.1635	3.9188	3.9183
FXTN 20-02	PIBD2022C021	15.0000	7.5Y	3/14/2022	2715	7.43					4.1722	3.9328	3.9321
FXTN 10-56	PIBD1022H562	4.8750	8Y	8/2/2022	2856	7.82					4.1948	3.9692	3.9683
FXTN 10-57	PIBD1022I570	4.7500	8Y	9/13/2022	2898	7.93					4.2015	3.9801	3.9791
FXTN 20-03	PIBD2022J033	12.7500	8.5Y	10/17/2022	2932	8.03					4.2070	3.9889	3.9878
FXTN 10-58	PIBD1022L585	4.0000	8.5Y	12/6/2022	2982	8.16					4.2150	4.0018	4.0006
FXTN 20-04	PIBD2023B048	13.0000	8.5Y	2/20/2023	3058	8.37					4.2272	4.0214	4.0201
FXTN 20-05	PIBD2023E054	11.8750	9Y	5/29/2023	3156	8.64					4.2429	4.0468	4.0453
RTB 10-04	PIID1023H046	3.2500	9Y	8/15/2023	3234	8.85	67.750000	4.1250	4:05:08 PM	4.1037	4.2555	4.0670	4.0653
FXTN 20-06	PIBD2023J068	11.3750	9.5Y	10/23/2023	3303	9.04					4.2665	4.0848	4.0830
FXTN 20-07	PIBD2024F075	12.3750	10Y	6/3/2024	3527	9.66					4.3025	4.1427	4.1405
FXTN 20-08	PIBD2024H086	12.8750	10Y	8/5/2024	3590	9.83					4.3126	4.1590	4.1567
FXTN 10-59 *	PIBD1024H595	4.1250	10Y	8/20/2024	3605	9.87	2,230.294000	4.1675	3:59:46 PM	4.1605	4.3150	4.1629	4.1605
FXTN 20-09	PIBD2024K091	13.7500	10.5Y	11/11/2024	3688	10.10					4.3382	4.1832	4.1809
FXTN 20-10	PIBD2025D103	12.1250	11Y	4/14/2025	3842	10.52					4.3813	4.2208	4.2188
FXTN 20-11	PIBD2025J116	12.1250	12Y	10/20/2025	4031	11.04					4.4341	4.2670	4.2653
FXTN 25-01	PIBD2525K015	18.2500	12Y	11/29/2025	4071	11.15					4.4453	4.2768	4.2751
FXTN 20-12	PIBD2026A122	10.2500	12Y	1/19/2026	4122	11.29					4.4596	4.2892	4.2877
RTB 15-01	PIID1526J019	6.2500	13Y	10/20/2026	4396	12.04	150.000000	4.4750	4:13:44 PM	4.4833	4.5362	4.3562	4.3551
FXTN 20-13	PIBD2026L139	8.0000	13Y	12/7/2026	4444	12.17					4.5496	4.3679	4.3669
RTB 15-02	PIID1527C023	5.3750	13Y	3/1/2027	4528	12.40	2.600000	4.5000	10:03:04 AM	4.5000	4.5731	4.3884	4.3876
FXTN 20-14	PIBD2027I140	8.6250	13Y	9/6/2027	4717	12.91					4.6260	4.4346	4.4341
FXTN 20-15	PIBD2028L151	9.5000	15Y	12/4/2028	5172	14.16					4.7532	4.5458	4.5460
FXTN 20-16	PIBD2030E166	8.7500	16Y	5/27/2030	5711	15.64					4.9039	4.6775	4.6786
FXTN 25-02	PIBD2530G029	12.5000	16Y	7/28/2030	5773	15.81					4.9213	4.6926	4.6939
FXTN 25-03	PIBD2531A032	11.2500	17Y	1/26/2031	5955	16.30					4.9722	4.7371	4.7387
FXTN 20-17	PIBD2031G171	8.0000	17Y	7/19/2031	6129	16.78	1,009.500000	4.5650	4:14:20 PM	4.5468	5.0208	4.7796	4.7815
FXTN 25-04	PIBD2531J042	9.3750	17Y	10/5/2031	6207	16.99					5.0426	4.7987	4.8007
FXTN 20-18	PIBD2032B183	5.8750	18Y	2/2/2032	6327	17.32					5.0762	4.8280	4.8302
RTB 20-01	PIID2032C014	5.8750	18Y	3/1/2032	6355	17.40	105.012000	4.9000	2:46:27 PM	4.9033	5.0840	4.8348	4.8371
FXTN 20-19	PIBD2032I195	5.7500	18Y	9/27/2032	6565	17.97					5.1428	4.8861	4.8887
FXTN 25-05	PIBD2532K057	8.5000	19Y	11/29/2032	6628	18.15					5.1604	4.9015	4.9042
FXTN 20-20 *	PIBD2033C206	3.6250	20Y	3/21/2033	6740	18.45	1,432.770000	4.9350	4:09:36 PM	4.9318	5.1917	4.9289	4.9318
FXTN 25-06	PIBD2534K062	9.2500	25Y	11/5/2034	7334	20.08					5.2042	4.9373	4.9396
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	7663	20.98					5.2112	4.9419	4.9438
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	7740	21.19	0.100000	5.1000	10:03:36 AM	5.1000	5.2128	4.9430	4.9449
FXTN 25-09	PIBD2536I097	7.6250	25Y	9/29/2036	8028	21.98					5.2189	4.9471	4.9486

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FXTN 25-10	PIBD2537H103	5.7500	25Y	8/16/2037	8349	22.86	3.250000	5.2500	3:16:18 PM	5.2500	5.2256	4.9516	4.9528
RTB 25-01 *	PIID2537J015	6.1250	25Y	10/24/2037	8418	23.05	226.340000	4.9986	3:27:14 PM	4.9494	5.2271	4.9526	4.9537