

Interpolated Bonds

October 09, 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	4	0.01					3.7202	3.6527	3.6552
FXTN 10-36	PIBD1015B367	12.3750	5M	2/24/2015	137	0.38					1.6696	1.4345	1.4345
FXTN 05-68	PIBD0515E685	6.3750	7M	5/13/2015	215	0.59					1.9193	1.6287	1.6284
FXTN 07-47	PIBD0715E477	8.3750	8M	5/22/2015	224	0.61					1.9291	1.6361	1.6358
FXTN 04-20	PIBD0415G203	4.8750	10M	7/21/2015	284	0.78					1.9943	1.6856	1.6848
RTB 05-09	PIID0515H097	5.8750	11M	8/19/2015	313	0.86	1.560000	2.1000	3:05:44 PM	2.1000	2.0259	1.7096	1.7085
FXTN 10-37	PIBD1015H370	11.8750	11M	8/25/2015	319	0.87					2.0324	1.7145	1.7134
FXTN 05-69	PIBD0515K697	4.6250	1.5Y	11/25/2015	411	1.13					2.1836	1.7881	1.7875
FXTN 10-38	PIBD1015L384	10.1250	1.5Y	12/15/2015	431	1.18					2.2262	1.8036	1.8033
FXTN 10-39	PIBD1016A393	9.2500	1.5Y	1/12/2016	459	1.26					2.2859	1.8254	1.8255
FXTN 07-48	PIBD0716A488	7.0000	1.5Y	1/27/2016	474	1.30	7.000000	2.1000	11:38:04 AM	2.1856	2.3178	1.8371	1.8374
RTB 05-10	PIID0516C107	6.0000	1.5Y	3/3/2016	510	1.40					2.3945	1.8650	1.8660
FXTN 10-40	PIBD1016C407	7.5000	1.5Y	3/30/2016	537	1.47					2.4521	1.8860	1.8874
FXTN 03-20	PIBD0316D206	1.6250	2Y	4/25/2016	563	1.54	6,005.000000	1.9850	3:34:52 PM	1.9945	2.5074	1.9062	1.9080
FXTN 10-41	PIBD1016D416	7.0000	2Y	4/27/2016	565	1.55					2.5117	1.9078	1.9096
FXTN 10-42	PIBD1016I420	9.1250	2Y	9/4/2016	695	1.90	652.000000	2.3400	3:33:36 PM	2.3428	2.7887	2.0089	2.0127
RTB 07-01 *	PIID0716I018	7.0000	2Y	9/24/2016	715	1.96					2.8313	2.0244	2.0286
FXTN 10-43	PIBD1016K436	6.2500	2.5Y	11/16/2016	768	2.10					2.9294	2.1399	2.1048
FXTN 07-49	PIBD0717C493	7.0000	2.5Y	3/31/2017	903	2.47	7.740000	2.5600	2:31:17 PM	2.5600	3.1794	2.4340	2.2990
FXTN 20-01	PIBD2017D011	14.3750	3Y	4/24/2017	927	2.54					3.2239	2.4863	2.3335
FXTN 03-21	PIBD0317E212	2.8750	3Y	5/22/2017	955	2.61	50.000000	2.5075	3:53:24 PM	2.5075	3.2757	2.5474	2.3738
FXTN 05-70	PIBD0517G705	4.6250	3Y	7/5/2017	999	2.74					3.3572	2.6432	2.4370
RTB 07-02	PIID0717H026	6.6250	3Y	8/19/2017	1044	2.86					3.4405	2.7413	2.5017
FXTN 10-44 *	PIBD1017H447	7.7500	3Y	8/23/2017	1048	2.87					3.4479	2.7500	2.5075
FXTN 07-50	PIBD0717J502	5.3750	3.5Y	10/28/2017	1114	3.05					3.4498	2.8142	2.5988
FXTN 05-71	PIBD0517K719	4.1250	3.5Y	11/8/2017	1125	3.08					3.4501	2.8249	2.6140
FXTN 10-45	PIBD1018A451	5.8750	3.5Y	1/31/2018	1209	3.31					3.4526	2.9065	2.7303
FXTN 05-72	PIBD0518E723	2.1250	4Y	5/23/2018	1321	3.62	600.000000	2.9550	4:14:28 PM	2.9550	3.4558	3.0154	2.8852
FXTN 07-51 *	PIBD0718H511	5.0000	4Y	8/18/2018	1408	3.85	250.000000	3.1250	4:13:27 PM	3.1270	3.4583	3.1000	3.0056
FXTN 10-47	PIBD1018K478	8.8750	4.5Y	11/20/2018	1502	4.11					3.6484	3.3244	3.2535
FXTN 10-48	PIBD1019B485	7.8750	4.5Y	2/19/2019	1593	4.36					3.8325	3.5416	3.4936
FXTN 07-53	PIBD0719D531	5.0000	5Y	4/26/2019	1659	4.54					3.9660	3.6992	3.6677
FXTN 07-54	PIBD0719G547	4.7500	5Y	7/19/2019	1743	4.77	23.986000	3.4000	2:12:40 PM	3.4000	4.1359	3.8997	3.8892
FXTN 07-55 *	PIBD0719H555	4.7500	5Y	8/30/2019	1785	4.89					4.2208	4.0000	4.0000
FXTN 07-56	PIBD0719K560	3.8750	5.5Y	11/22/2019	1869	5.12	50.000000	3.4450	3:54:21 PM	3.4450	4.2035	3.9792	3.9792
FXTN 10-50	PIBD1020B508	7.7500	5.5Y	2/18/2020	1957	5.36					4.1854	3.9575	3.9575
RTB 10-01	PIID1020H015	7.2500	6Y	8/19/2020	2140	5.86					4.1477	3.9123	3.9123
FXTN 10-51	PIBD1020I510	6.1250	6Y	9/16/2020	2168	5.94					4.1419	3.9054	3.9054
FXTN 10-52	PIBD1020L525	5.8750	6.5Y	12/16/2020	2259	6.18					4.1232	3.8829	3.8829
RTB 10-02	PIID1021C027	7.3750	6.5Y	3/3/2021	2336	6.40					4.1073	3.8638	3.8638
FXTN 07-57	PIBD0721C574	3.5000	6.5Y	3/20/2021	2353	6.44	200.000000	3.7100	4:14:36 PM	3.7175	4.1038	3.8596	3.8596

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FXTN 10-53 *	PIBD1021D531	6.5000	7Y	4/28/2021	2392	6.55					4.0958	3.8500	3.8500
RTB 10-03	PIID1021J039	5.7500	7.5Y	10/20/2021	2567	7.03					4.1188	3.8903	3.8902
FXTN 10-55	PIBD1021K551	5.7500	7.5Y	11/24/2021	2602	7.12					4.1233	3.8984	3.8983
FXTN 10-54	PIBD1022G545	6.3750	7.5Y	1/19/2022	2658	7.28					4.1307	3.9113	3.9112
FXTN 20-02	PIBD2022C021	15.0000	7.5Y	3/14/2022	2712	7.43					4.1378	3.9237	3.9236
FXTN 10-56	PIBD1022H562	4.8750	8Y	8/2/2022	2853	7.81					4.1563	3.9562	3.9560
FXTN 10-57	PIBD1022I570	4.7500	8Y	9/13/2022	2895	7.93					4.1618	3.9659	3.9657
FXTN 20-03	PIBD2022J033	12.7500	8.5Y	10/17/2022	2929	8.02					4.1662	3.9737	3.9735
FXTN 10-58	PIBD1022L585	4.0000	8.5Y	12/6/2022	2979	8.16	100.000000	4.0250	3:48:50 PM	4.0250	4.1728	3.9852	3.9850
FXTN 20-04	PIBD2023B048	13.0000	8.5Y	2/20/2023	3055	8.36					4.1828	4.0027	4.0025
FXTN 20-05	PIBD2023E054	11.8750	9Y	5/29/2023	3153	8.63					4.1956	4.0253	4.0250
RTB 10-04	PIID1023H046	3.2500	9Y	8/15/2023	3231	8.85	587.090000	4.0600	3:48:05 PM	4.0663	4.2058	4.0432	4.0430
FXTN 20-06	PIBD2023J068	11.3750	9.5Y	10/23/2023	3300	9.03					4.2149	4.0591	4.0588
FXTN 20-07	PIBD2024F075	12.3750	10Y	6/3/2024	3524	9.65					4.2443	4.1107	4.1104
FXTN 20-08	PIBD2024H086	12.8750	10Y	8/5/2024	3587	9.82					4.2525	4.1252	4.1249
FXTN 10-59 *	PIBD1024H595	4.1250	10Y	8/20/2024	3602	9.86	10,075.121120	4.1265	4:14:24 PM	4.1283	4.2545	4.1287	4.1283
FXTN 20-09	PIBD2024K091	13.7500	10.5Y	11/11/2024	3685	10.09					4.2765	4.1479	4.1468
FXTN 20-10	PIBD2025D103	12.1250	11Y	4/14/2025	3839	10.51					4.3173	4.1834	4.1811
FXTN 20-11	PIBD2025J116	12.1250	12Y	10/20/2025	4028	11.03					4.3674	4.2271	4.2233
FXTN 25-01	PIBD2525K015	18.2500	12Y	11/29/2025	4068	11.14					4.3780	4.2363	4.2322
FXTN 20-12	PIBD2026A122	10.2500	12Y	1/19/2026	4119	11.28					4.3915	4.2481	4.2436
RTB 15-01	PIID1526J019	6.2500	13Y	10/20/2026	4393	12.03	50.000000	4.4000	11:05:02 AM	4.4000	4.4641	4.3114	4.3046
FXTN 20-13	PIBD2026L139	8.0000	13Y	12/7/2026	4441	12.16					4.4768	4.3225	4.3153
RTB 15-02	PIID1527C023	5.3750	13Y	3/1/2027	4525	12.39					4.4991	4.3419	4.3341
FXTN 20-14	PIBD2027I140	8.6250	13Y	9/6/2027	4714	12.91					4.5492	4.3856	4.3762
FXTN 20-15	PIBD2028L151	9.5000	15Y	12/4/2028	5169	14.15					4.6697	4.4907	4.4776
FXTN 20-16	PIBD2030E166	8.7500	16Y	5/27/2030	5708	15.63					4.8125	4.6152	4.5978
FXTN 25-02	PIBD2530G029	12.5000	16Y	7/28/2030	5770	15.80					4.8290	4.6295	4.6116
FXTN 25-03	PIBD2531A032	11.2500	17Y	1/26/2031	5952	16.30					4.8772	4.6716	4.6522
FXTN 20-17	PIBD2031G171	8.0000	17Y	7/19/2031	6126	16.77	1,800.000000	4.5050	4:00:20 PM	4.5187	4.9233	4.7118	4.6910
FXTN 25-04	PIBD2531J042	9.3750	17Y	10/5/2031	6204	16.99					4.9440	4.7298	4.7084
FXTN 20-18	PIBD2032B183	5.8750	18Y	2/2/2032	6324	17.31	10.000000	5.3000	2:18:50 PM	5.3000	4.9758	4.7575	4.7351
RTB 20-01	PIID2032C014	5.8750	18Y	3/1/2032	6352	17.39	173.573000	4.9000	3:40:05 PM	4.8653	4.9832	4.7640	4.7414
FXTN 20-19	PIBD2032I195	5.7500	18Y	9/27/2032	6562	17.97					5.0388	4.8125	4.7882
FXTN 25-05	PIBD2532K057	8.5000	19Y	11/29/2032	6625	18.14					5.0555	4.8270	4.8022
FXTN 20-20 *	PIBD2033C206	3.6250	20Y	3/21/2033	6737	18.44	12,711.061000	4.7500	4:13:30 PM	4.8272	5.0852	4.8529	4.8272
FXTN 25-06	PIBD2534K062	9.2500	25Y	11/5/2034	7331	20.07					5.1148	4.8773	4.8574
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	7660	20.97					5.1312	4.8907	4.8742
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	7737	21.18	118.114000	4.9300	3:48:44 PM	4.9719	5.1350	4.8939	4.8781
FXTN 25-09	PIBD2536I097	7.6250	25Y	9/29/2036	8025	21.97					5.1494	4.9057	4.8928

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FXTN 25-10	PIBD2537H103	5.7500	25Y	8/16/2037	8346	22.85					5.1654	4.9189	4.9091
RTB 25-01 *	PIID2537J015	6.1250	25Y	10/24/2037	8415	23.04	1,303.131000	4.8750	4:03:34 PM	4.9072	5.1688	4.9217	4.9126