

Interpolated Bonds

October 15, 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 10-36	PIBD1015B367	12.3750	5M	2/24/2015	131	0.36					1.5407	1.3819	1.3819
FXTN 05-68	PIBD0515E685	6.3750	7M	5/13/2015	209	0.57	0.700000	2.0000	3:42:36 PM	2.0000	1.7044	1.5385	1.5385
FXTN 07-47	PIBD0715E477	8.3750	7M	5/22/2015	218	0.60	296.100000	1.9000	11:16:43 AM	1.9000	1.7140	1.5484	1.5484
FXTN 04-20	PIBD0415G203	4.8750	9M	7/21/2015	278	0.76					1.7786	1.6143	1.6143
RTB 05-09	PIID0515H097	5.8750	10M	8/19/2015	307	0.84	66.180000	2.1000	2:48:13 PM	1.8174	1.8098	1.6462	1.6462
FXTN 10-37	PIBD1015H370	11.8750	11M	8/25/2015	313	0.86					1.8162	1.6527	1.6527
FXTN 05-69	PIBD0515K697	4.6250	1.5Y	11/25/2015	405	1.11					1.9926	1.7278	1.7284
FXTN 10-38	PIBD1015L384	10.1250	1.5Y	12/15/2015	425	1.16					2.0458	1.7392	1.7400
FXTN 10-39	PIBD1016A393	9.2500	1.5Y	1/12/2016	453	1.24					2.1201	1.7551	1.7563
FXTN 07-48	PIBD0716A488	7.0000	1.5Y	1/27/2016	468	1.28					2.1600	1.7636	1.7650
RTB 05-10	PIID0516C107	6.0000	1.5Y	3/3/2016	504	1.38	10.250000	2.2500	3:37:44 PM	2.2524	2.2556	1.7841	1.7859
FXTN 10-40	PIBD1016C407	7.5000	1.5Y	3/30/2016	531	1.45					2.3273	1.7994	1.8015
FXTN 03-20	PIBD0316D206	1.6250	2Y	4/25/2016	557	1.52	9,725.660000	1.8750	12:00:26 PM	1.8926	2.3963	1.8142	1.8166
FXTN 10-41	PIBD1016D416	7.0000	2Y	4/27/2016	559	1.53					2.4016	1.8153	1.8178
FXTN 10-42	PIBD1016I420	9.1250	2Y	9/4/2016	689	1.89	374.500000	2.2200	12:01:08 PM	2.2200	2.7469	1.8891	1.8932
RTB 07-01 *	PIID0716I018	7.0000	2Y	9/24/2016	709	1.94	0.296000	2.6250	2:44:39 PM	2.6250	2.8000	1.9005	1.9048
FXTN 10-43	PIBD1016K436	6.2500	2.5Y	11/16/2016	762	2.09					2.8763	2.0317	2.0131
FXTN 07-49	PIBD0717C493	7.0000	2.5Y	3/31/2017	897	2.46					3.0705	2.3660	2.2888
FXTN 20-01	PIBD2017D011	14.3750	3Y	4/24/2017	921	2.52					3.1051	2.4254	2.3378
FXTN 03-21	PIBD0317E212	2.8750	3Y	5/22/2017	949	2.60					3.1454	2.4947	2.3950
FXTN 05-70	PIBD0517G705	4.6250	3Y	7/5/2017	993	2.72	15.000000	2.6000	3:37:24 PM	2.6000	3.2087	2.6037	2.4849
RTB 07-02	PIID0717H026	6.6250	3Y	8/19/2017	1038	2.84					3.2734	2.7151	2.5768
FXTN 10-44 *	PIBD1017H447	7.7500	3Y	8/23/2017	1042	2.85					3.2792	2.7250	2.5850
FXTN 07-50	PIBD0717J502	5.3750	3.5Y	10/28/2017	1108	3.03	3.000000	2.9050	3:46:30 PM	2.9050	3.2926	2.7846	2.6545
FXTN 05-71	PIBD0517K719	4.1250	3.5Y	11/8/2017	1119	3.06					3.2948	2.7945	2.6660
FXTN 10-45	PIBD1018A451	5.8750	3.5Y	1/31/2018	1203	3.29					3.3118	2.8703	2.7545
FXTN 05-72	PIBD0518E723	2.1250	4Y	5/23/2018	1315	3.60	401.500000	2.9300	2:31:48 PM	2.9300	3.3345	2.9715	2.8723
FXTN 07-51 *	PIBD0718H511	5.0000	4Y	8/18/2018	1402	3.84	100.000000	3.1000	11:16:31 AM	3.1000	3.3521	3.0500	2.9639
FXTN 10-47	PIBD1018K478	8.8750	4.5Y	11/20/2018	1496	4.10					3.5541	3.2495	3.1848
FXTN 10-48	PIBD1019B485	7.8750	4.5Y	2/19/2019	1587	4.34	1.010000	3.6000	10:43:48 AM	3.6000	3.7496	3.4426	3.3987
FXTN 07-53	PIBD0719D531	5.0000	5Y	4/26/2019	1653	4.53					3.8914	3.5826	3.5538
FXTN 07-54	PIBD0719G547	4.7500	5Y	7/19/2019	1737	4.76	20.290000	3.3500	11:19:40 AM	3.3500	4.0719	3.7609	3.7513
FXTN 07-55 *	PIBD0719H555	4.7500	5Y	8/30/2019	1779	4.87					4.1621	3.8500	3.8500
FXTN 07-56	PIBD0719K560	3.8750	5.5Y	11/22/2019	1863	5.10	210.000000	3.4500	10:24:05 AM	3.4500	4.1495	3.8535	3.8535
FXTN 10-50	PIBD1020B508	7.7500	5.5Y	2/18/2020	1951	5.34					4.1362	3.8571	3.8571
RTB 10-01	PIID1020H015	7.2500	6Y	8/19/2020	2134	5.84	1.500000	3.6250	2:37:05 PM	3.6250	4.1087	3.8646	3.8646
FXTN 10-51	PIBD1020I510	6.1250	6Y	9/16/2020	2162	5.92					4.1045	3.8658	3.8658
FXTN 10-52	PIBD1020L525	5.8750	6.5Y	12/16/2020	2253	6.17	450.000000	3.8000	11:16:35 AM	3.8000	4.0908	3.8695	3.8695
RTB 10-02	PIID1021C027	7.3750	6.5Y	3/3/2021	2330	6.38	5.000000	3.8450	3:09:31 PM	3.8450	4.0792	3.8727	3.8727
FXTN 07-57	PIBD0721C574	3.5000	6.5Y	3/20/2021	2347	6.43	550.000000	3.7100	4:01:23 PM	3.7027	4.0767	3.8734	3.8734
FXTN 10-53 *	PIBD1021D531	6.5000	7Y	4/28/2021	2386	6.53					4.0708	3.8750	3.8750

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RTB 10-03	PIID1021J039	5.7500	7.5Y	10/20/2021	2561	7.01	1.455000	3.9400	11:32:57 AM	3.9400	4.0817	3.9018	3.9018
FXTN 10-55	PIBD1021K551	5.7500	7.5Y	11/24/2021	2596	7.11	102.000000	4.0000	12:02:08 PM	3.9020	4.0839	3.9072	3.9072
FXTN 10-54	PIBD1022G545	6.3750	7.5Y	1/19/2022	2652	7.26	53.750000	3.8750	3:10:58 PM	3.8523	4.0874	3.9157	3.9158
FXTN 20-02	PIBD2022C021	15.0000	7.5Y	3/14/2022	2706	7.41					4.0908	3.9240	3.9240
FXTN 10-56	PIBD1022H562	4.8750	8Y	8/2/2022	2847	7.79					4.0996	3.9456	3.9456
FXTN 10-57	PIBD1022I570	4.7500	8Y	9/13/2022	2889	7.91					4.1022	3.9520	3.9521
FXTN 20-03	PIBD2022J033	12.7500	8.5Y	10/17/2022	2923	8.00					4.1043	3.9572	3.9573
FXTN 10-58	PIBD1022L585	4.0000	8.5Y	12/6/2022	2973	8.14	5.000000	4.0000	2:23:27 PM	4.0000	4.1074	3.9649	3.9649
FXTN 20-04	PIBD2023B048	13.0000	8.5Y	2/20/2023	3049	8.35					4.1122	3.9765	3.9766
FXTN 20-05	PIBD2023E054	11.8750	9Y	5/29/2023	3147	8.62					4.1183	3.9915	3.9916
RTB 10-04	PIID1023H046	3.2500	9Y	8/15/2023	3225	8.83	29.953201	4.0650	3:17:33 PM	4.0499	4.1232	4.0035	4.0036
FXTN 20-06	PIBD2023J068	11.3750	9.5Y	10/23/2023	3294	9.02					4.1275	4.0141	4.0141
FXTN 20-07	PIBD2024F075	12.3750	10Y	6/3/2024	3518	9.63					4.1414	4.0484	4.0484
FXTN 20-08	PIBD2024H086	12.8750	10Y	8/5/2024	3581	9.80					4.1454	4.0580	4.0581
FXTN 10-59 *	PIBD1024H595	4.1250	10Y	8/20/2024	3596	9.85	10,158.872000	4.0725	4:12:19 PM	4.0604	4.1463	4.0603	4.0604
FXTN 20-09	PIBD2024K091	13.7500	10.5Y	11/11/2024	3679	10.07					4.1635	4.0760	4.0761
FXTN 20-10	PIBD2025D103	12.1250	10.5Y	4/14/2025	3833	10.49					4.1955	4.1050	4.1052
FXTN 20-11	PIBD2025J116	12.1250	12Y	10/20/2025	4022	11.01					4.2348	4.1407	4.1409
FXTN 25-01	PIBD2525K015	18.2500	12Y	11/29/2025	4062	11.12					4.2431	4.1482	4.1484
FXTN 20-12	PIBD2026A122	10.2500	12Y	1/19/2026	4113	11.26					4.2537	4.1578	4.1580
RTB 15-01	PIID1526J019	6.2500	13Y	10/20/2026	4387	12.01	1.000000	4.4000	11:56:47 AM	4.4000	4.3106	4.2095	4.2098
FXTN 20-13	PIBD2026L139	8.0000	13Y	12/7/2026	4435	12.14					4.3206	4.2186	4.2189
RTB 15-02	PIID1527C023	5.3750	13Y	3/1/2027	4519	12.37	40.200000	4.6000	2:46:33 PM	4.4283	4.3380	4.2344	4.2347
FXTN 20-14	PIBD2027I140	8.6250	13Y	9/6/2027	4708	12.89					4.3773	4.2701	4.2704
FXTN 20-15	PIBD2028L151	9.5000	15Y	12/4/2028	5163	14.14					4.4718	4.3560	4.3564
FXTN 20-16	PIBD2030E166	8.7500	16Y	5/27/2030	5702	15.61					4.5838	4.4577	4.4582
FXTN 25-02	PIBD2530G029	12.5000	16Y	7/28/2030	5764	15.78					4.5966	4.4694	4.4699
FXTN 25-03	PIBD2531A032	11.2500	17Y	1/26/2031	5946	16.28					4.6344	4.5037	4.5042
FXTN 20-17	PIBD2031G171	8.0000	17Y	7/19/2031	6120	16.76	873.500000	4.4825	11:01:36 AM	4.4752	4.6706	4.5365	4.5371
FXTN 25-04	PIBD2531J042	9.3750	17Y	10/5/2031	6198	16.97					4.6868	4.5512	4.5518
FXTN 20-18	PIBD2032B183	5.8750	18Y	2/2/2032	6318	17.30					4.7117	4.5739	4.5745
RTB 20-01	PIID2032C014	5.8750	18Y	3/1/2032	6346	17.37	54.800000	4.8225	3:46:18 PM	4.8165	4.7175	4.5792	4.5798
FXTN 20-19	PIBD2032I195	5.7500	18Y	9/27/2032	6556	17.95					4.7611	4.6188	4.6194
FXTN 25-05	PIBD2532K057	8.5000	19Y	11/29/2032	6619	18.12					4.7742	4.6307	4.6313
FXTN 20-20 *	PIBD2033C206	3.6250	20Y	3/21/2033	6731	18.43	3,522.000000	4.6600	4:04:43 PM	4.6525	4.7975	4.6518	4.6525
FXTN 25-06	PIBD2534K062	9.2500	25Y	11/5/2034	7325	20.05					4.8552	4.7397	4.7406
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	7654	20.96					4.8871	4.7883	4.7894
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	7731	21.17	700.000000	4.9400	4:01:18 PM	4.9506	4.8946	4.7997	4.8008
FXTN 25-09	PIBD2536I097	7.6250	25Y	9/29/2036	8019	21.95	132.000000	4.9150	3:56:46 PM	4.9150	4.9225	4.8423	4.8436
FXTN 25-10	PIBD2537H103	5.7500	25Y	8/16/2037	8340	22.83	3.000000	5.0250	11:22:40 AM	5.0250	4.9537	4.8898	4.8912

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RTB 25-01 *	PIID2537J015	6.1250	25Y	10/24/2037	8409	23.02	763.158000	4.8997	3:19:28 PM	4.8534	4.9604	4.9000	4.9014