

Interpolated Bonds
October 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 10-36	PIBD1015B367	12.3750	4M	2/24/2015	120	0.33					1.5497	1.3655	1.3655
FXTN 05-68	PIBD0515E685	6.3750	7M	5/13/2015	198	0.54					1.7256	1.5385	1.5385
FXTN 07-47	PIBD0715E477	8.3750	7M	5/22/2015	207	0.57	94.240000	1.7000	11:37:45 AM	1.7000	1.7353	1.5484	1.5484
FXTN 04-20	PIBD0415G203	4.8750	9M	7/21/2015	267	0.73					1.8006	1.6143	1.6143
RTB 05-09	PIID0515H097	5.8750	10M	8/19/2015	296	0.81	0.480500	2.5000	10:17:47 AM	2.5000	1.8321	1.6462	1.6462
FXTN 10-37	PIBD1015H370	11.8750	10M	8/25/2015	302	0.83					1.8386	1.6527	1.6527
FXTN 05-69	PIBD0515K697	4.6250	1.5Y	11/25/2015	394	1.08					2.0155	1.7937	1.7868
FXTN 10-38	PIBD1015L384	10.1250	1.5Y	12/15/2015	414	1.13					2.0687	1.8319	1.8222
FXTN 10-39	PIBD1016A393	9.2500	1.5Y	1/12/2016	442	1.21					2.1430	1.8855	1.8717
FXTN 07-48	PIBD0716A488	7.0000	1.5Y	1/27/2016	457	1.25					2.1829	1.9142	1.8983
RTB 05-10	PIID0516C107	6.0000	1.5Y	3/3/2016	493	1.35					2.2785	1.9830	1.9620
FXTN 10-40	PIBD1016C407	7.5000	1.5Y	3/30/2016	520	1.42					2.3502	2.0346	2.0098
FXTN 03-20	PIBD0316D206	1.6250	1.5Y	4/25/2016	546	1.49	1,452.000000	1.8675	4:02:12 PM	1.8698	2.4192	2.0843	2.0559
FXTN 10-41	PIBD1016D416	7.0000	2Y	4/27/2016	548	1.50					2.4245	2.0882	2.0594
FXTN 10-42	PIBD1016I420	9.1250	2Y	9/4/2016	678	1.86	38.480000	2.4000	2:11:47 PM	2.2180	2.7698	2.3368	2.2896
RTB 07-01 *	PIID0716I018	7.0000	2Y	9/24/2016	698	1.91	1.000000	2.7500	10:32:17 AM	2.7500	2.8229	2.3750	2.3250
FXTN 10-43	PIBD1016K436	6.2500	2.5Y	11/16/2016	751	2.06					2.8833	2.3848	2.3428
FXTN 07-49	PIBD0717C493	7.0000	2.5Y	3/31/2017	886	2.43	100.000000	2.5250	9:58:37 AM	2.5250	3.0370	2.4099	2.3880
FXTN 20-01	PIBD2017D011	14.3750	2.5Y	4/24/2017	910	2.49					3.0643	2.4143	2.3960
FXTN 03-21	PIBD0317E212	2.8750	3Y	5/22/2017	938	2.57	6,198.000000	2.4375	4:14:33 PM	2.4366	3.0962	2.4195	2.4054
FXTN 05-70	PIBD0517G705	4.6250	3Y	7/5/2017	982	2.69	26.000000	2.3000	9:59:55 AM	2.4372	3.1463	2.4277	2.4202
RTB 07-02	PIID0717H026	6.6250	3Y	8/19/2017	1027	2.81					3.1975	2.4361	2.4353
FXTN 10-44 *	PIBD1017H447	7.7500	3Y	8/23/2017	1031	2.82	5.700000	2.4500	2:54:33 PM	2.4500	3.2021	2.4368	2.4366
FXTN 07-50	PIBD0717J502	5.3750	3.5Y	10/28/2017	1097	3.00	1.000000	3.0000	2:27:45 PM	3.0000	3.2357	2.5309	2.5307
FXTN 05-71	PIBD0517K719	4.1250	3.5Y	11/8/2017	1108	3.03					3.2413	2.5466	2.5464
FXTN 10-45	PIBD1018A451	5.8750	3.5Y	1/31/2018	1192	3.26					3.2841	2.6663	2.6662
FXTN 05-72	PIBD0518E723	2.1250	4Y	5/23/2018	1304	3.57	2.000000	2.9000	3:03:23 PM	2.9000	3.3411	2.8260	2.8259
FXTN 07-51 *	PIBD0718H511	5.0000	4Y	8/18/2018	1391	3.81	11.520000	3.1100	3:14:49 PM	3.1100	3.3854	2.9500	2.9500
FXTN 10-47	PIBD1018K478	8.8750	4.5Y	11/20/2018	1485	4.07					3.5875	3.0497	3.0577
FXTN 10-48	PIBD1019B485	7.8750	4.5Y	2/19/2019	1576	4.31					3.7831	3.1463	3.1620
FXTN 07-53	PIBD0719D531	5.0000	4.5Y	4/26/2019	1642	4.50					3.9250	3.2163	3.2377
FXTN 07-54	PIBD0719G547	4.7500	5Y	7/19/2019	1726	4.73	155.724000	3.4000	3:59:59 PM	3.3821	4.1055	3.3054	3.3340
FXTN 07-55 *	PIBD0719H555	4.7500	5Y	8/30/2019	1768	4.84					4.1958	3.3500	3.3821
FXTN 07-56	PIBD0719K560	3.8750	5.5Y	11/22/2019	1852	5.07	2,153.000000	3.4225	4:10:17 PM	3.4291	4.1844	3.4037	3.4324
FXTN 10-50	PIBD1020B508	7.7500	5.5Y	2/18/2020	1940	5.31					4.1724	3.4600	3.4850
RTB 10-01	PIID1020H015	7.2500	6Y	8/19/2020	2123	5.81					4.1476	3.5770	3.5945
FXTN 10-51	PIBD1020I510	6.1250	6Y	9/16/2020	2151	5.89					4.1438	3.5949	3.6113
FXTN 10-52	PIBD1020L525	5.8750	6.5Y	12/16/2020	2242	6.14					4.1314	3.6531	3.6657
RTB 10-02	PIID1021C027	7.3750	6.5Y	3/3/2021	2319	6.35	191.000000	3.7750	3:59:28 PM	3.7804	4.1210	3.7023	3.7118
FXTN 07-57	PIBD0721C574	3.5000	6.5Y	3/20/2021	2336	6.40	68.950000	3.7000	3:13:37 PM	3.7073	4.1187	3.7132	3.7220
FXTN 10-53	PIBD1021D531	6.5000	7Y	4/28/2021	2375	6.50					4.1134	3.7381	3.7453

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RTB 10-03 *	PIID1021J039	5.7500	7Y	10/20/2021	2550	6.98	1.000000	3.9500	3:01:02 PM	3.9500	4.0896	3.8500	3.8500
FXTN 10-55	PIBD1021K551	5.7500	7.5Y	11/24/2021	2585	7.08					4.0926	3.8563	3.8563
FXTN 10-54	PIBD1022G545	6.3750	7.5Y	1/19/2022	2641	7.23					4.0975	3.8663	3.8663
FXTN 20-02	PIBD2022C021	15.0000	7.5Y	3/14/2022	2695	7.38					4.1022	3.8760	3.8759
FXTN 10-56	PIBD1022H562	4.8750	8Y	8/2/2022	2836	7.76					4.1145	3.9012	3.9012
FXTN 10-57	PIBD1022I570	4.7500	8Y	9/13/2022	2878	7.88					4.1181	3.9088	3.9087
FXTN 20-03	PIBD2022J033	12.7500	8Y	10/17/2022	2912	7.97					4.1211	3.9148	3.9148
FXTN 10-58	PIBD1022L585	4.0000	8.5Y	12/6/2022	2962	8.11					4.1254	3.9238	3.9237
FXTN 20-04	PIBD2023B048	13.0000	8.5Y	2/20/2023	3038	8.32					4.1320	3.9374	3.9373
FXTN 20-05	PIBD2023E054	11.8750	9Y	5/29/2023	3136	8.59					4.1406	3.9550	3.9549
RTB 10-04	PIID1023H046	3.2500	9Y	8/15/2023	3214	8.80	213.310000	4.0200	3:44:30 PM	4.0363	4.1473	3.9689	3.9688
FXTN 20-06	PIBD2023J068	11.3750	9Y	10/23/2023	3283	8.99					4.1533	3.9813	3.9812
FXTN 20-07	PIBD2024F075	12.3750	10Y	6/3/2024	3507	9.60					4.1728	4.0214	4.0212
FXTN 20-08	PIBD2024H086	12.8750	10Y	8/5/2024	3570	9.77					4.1783	4.0327	4.0325
FXTN 10-59 *	PIBD1024H595	4.1250	10Y	8/20/2024	3585	9.82	2,820.400000	4.0400	3:46:10 PM	4.0352	4.1796	4.0354	4.0352
FXTN 20-09	PIBD2024K091	13.7500	10.5Y	11/11/2024	3668	10.04					4.1960	4.0510	4.0506
FXTN 20-10	PIBD2025D103	12.1250	10.5Y	4/14/2025	3822	10.46					4.2264	4.0800	4.0791
FXTN 20-11	PIBD2025J116	12.1250	11Y	10/20/2025	4011	10.98					4.2637	4.1155	4.1142
FXTN 25-01	PIBD2525K015	18.2500	12Y	11/29/2025	4051	11.09					4.2716	4.1230	4.1216
FXTN 20-12	PIBD2026A122	10.2500	12Y	1/19/2026	4102	11.23					4.2816	4.1326	4.1310
RTB 15-01	PIID1526J019	6.2500	12Y	10/20/2026	4376	11.98					4.3357	4.1842	4.1818
FXTN 20-13	PIBD2026L139	8.0000	13Y	12/7/2026	4424	12.11					4.3452	4.1932	4.1907
RTB 15-02	PIID1527C023	5.3750	13Y	3/1/2027	4508	12.34					4.3618	4.2090	4.2063
FXTN 20-14	PIBD2027I140	8.6250	13Y	9/6/2027	4697	12.86					4.3991	4.2445	4.2413
FXTN 20-15	PIBD2028L151	9.5000	15Y	12/4/2028	5152	14.11					4.4889	4.3301	4.3257
FXTN 20-16	PIBD2030E166	8.7500	16Y	5/27/2030	5691	15.58					4.5952	4.4315	4.4256
FXTN 25-02	PIBD2530G029	12.5000	16Y	7/28/2030	5753	15.75					4.6075	4.4431	4.4371
FXTN 25-03	PIBD2531A032	11.2500	17Y	1/26/2031	5935	16.25					4.6434	4.4774	4.4708
FXTN 20-17	PIBD2031G171	8.0000	17Y	7/19/2031	6109	16.73	80.000000	4.5100	2:17:43 PM	4.4891	4.6777	4.5101	4.5030
FXTN 25-04	PIBD2531J042	9.3750	17Y	10/5/2031	6187	16.94					4.6931	4.5248	4.5175
FXTN 20-18	PIBD2032B183	5.8750	18Y	2/2/2032	6307	17.27					4.7168	4.5473	4.5397
RTB 20-01	PIID2032C014	5.8750	18Y	3/1/2032	6335	17.34	11.150000	4.8150	3:05:00 PM	4.7799	4.7223	4.5526	4.5449
FXTN 20-19	PIBD2032I195	5.7500	18Y	9/27/2032	6545	17.92					4.7638	4.5921	4.5839
FXTN 25-05	PIBD2532K057	8.5000	19Y	11/29/2032	6608	18.09					4.7762	4.6039	4.5955
FXTN 20-20 *	PIBD2033C206	3.6250	20Y	3/21/2033	6720	18.40	115.760000	4.6250	2:59:07 PM	4.6163	4.7983	4.6250	4.6163
FXTN 25-06	PIBD2534K062	9.2500	25Y	11/5/2034	7314	20.02					4.8845	4.7223	4.6955
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	7643	20.93					4.9322	4.7763	4.7393
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	7720	21.14					4.9434	4.7889	4.7496
FXTN 25-09	PIBD2536I097	7.6250	25Y	9/29/2036	8008	21.92					4.9851	4.8361	4.7879
FXTN 25-10	PIBD2537H103	5.7500	25Y	8/16/2037	8329	22.80	2.000000	4.9000	3:49:12 PM	4.9000	5.0317	4.8887	4.8307
RTB 25-01 *	PIID2537J015	6.1250	25Y	10/24/2037	8398	22.99	94.562500	4.8950	3:58:18 PM	4.8386	5.0417	4.9000	4.8399