

Interpolated Bonds  
October 27, 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	119	0.33					1.5651	1.3819	1.3819
FXTN 05-68	PIBD0515E685	6.3750	7M	5/13/2015	197	0.54					1.7258	1.5385	1.5385
FXTN 07-47	PIBD0715E477	8.3750	7M	5/22/2015	206	0.56					1.7353	1.5484	1.5484
FXTN 04-20	PIBD0415G203	4.8750	9M	7/21/2015	266	0.73					1.7990	1.6143	1.6143
RTB 05-09	PIID0515H097	5.8750	10M	8/19/2015	295	0.81					1.8298	1.6462	1.6462
FXTN 10-37	PIBD1015H370	11.8750	10M	8/25/2015	301	0.82					1.8362	1.6527	1.6527
FXTN 05-69	PIBD0515K697	4.6250	1.5Y	11/25/2015	393	1.08					2.0130	1.7937	1.7971
FXTN 10-38	PIBD1015L384	10.1250	1.5Y	12/15/2015	413	1.13					2.0666	1.8319	1.8367
FXTN 10-39	PIBD1016A393	9.2500	1.5Y	1/12/2016	441	1.21					2.1416	1.8855	1.8922
FXTN 07-48	PIBD0716A488	7.0000	1.5Y	1/27/2016	456	1.25					2.1818	1.9142	1.9220
RTB 05-10	PIID0516C107	6.0000	1.5Y	3/3/2016	492	1.35	0.100000	1.8750	11:30:48 AM	1.8750	2.2782	1.9830	1.9933
FXTN 10-40	PIBD1016C407	7.5000	1.5Y	3/30/2016	519	1.42					2.3505	2.0346	2.0468
FXTN 03-20	PIBD0316D206	1.6250	1.5Y	4/25/2016	545	1.49	1,001.000000	2.1000	2:02:16 PM	1.8652	2.4202	2.0843	2.0984
FXTN 10-41	PIBD1016D416	7.0000	2Y	4/27/2016	547	1.50					2.4255	2.0882	2.1023
FXTN 10-42	PIBD1016I420	9.1250	2Y	9/4/2016	677	1.85	153.530000	2.1000	2:29:29 PM	2.3423	2.7737	2.3368	2.3600
RTB 07-01 *	PIID0716I018	7.0000	2Y	9/24/2016	697	1.91	40.000000	2.6195	2:57:05 PM	2.6195	2.8273	2.3750	2.3996
FXTN 10-43	PIBD1016K436	6.2500	2.5Y	11/16/2016	750	2.05					2.8785	2.3790	2.4000
FXTN 07-49	PIBD0717C493	7.0000	2.5Y	3/31/2017	885	2.42					3.0088	2.3891	2.4011
FXTN 20-01	PIBD2017D011	14.3750	2.5Y	4/24/2017	909	2.49					3.0320	2.3909	2.4012
FXTN 03-21	PIBD0317E212	2.8750	3Y	5/22/2017	937	2.57	7,300.000000	2.4000	4:00:37 PM	2.4026	3.0590	2.3930	2.4015
FXTN 05-70	PIBD0517G705	4.6250	3Y	7/5/2017	981	2.69					3.1015	2.3964	2.4018
RTB 07-02	PIID0717H026	6.6250	3Y	8/19/2017	1026	2.81	1.500000	3.1000	2:54:20 PM	3.1000	3.1449	2.3997	2.4022
FXTN 10-44	PIBD1017H447	7.7500	3Y	8/23/2017	1030	2.82					3.1488	2.4000	2.4022
FXTN 07-50 *	PIBD0717J502	5.3750	3Y	10/28/2017	1096	3.00					3.2125	2.4050	2.4027
FXTN 05-71	PIBD0517K719	4.1250	3.5Y	11/8/2017	1107	3.03					3.2188	2.4229	2.4209
FXTN 10-45	PIBD1018A451	5.8750	3.5Y	1/31/2018	1191	3.26	80.000000	3.0250	3:08:39 PM	2.9592	3.2672	2.5593	2.5600
FXTN 05-72	PIBD0518E723	2.1250	4Y	5/23/2018	1303	3.57	334.600000	2.9200	2:51:31 PM	2.8894	3.3317	2.7412	2.7454
FXTN 07-51 *	PIBD0718H511	5.0000	4Y	8/18/2018	1390	3.81					3.3818	2.8825	2.8894
FXTN 10-47	PIBD1018K478	8.8750	4.5Y	11/20/2018	1484	4.06					3.5864	3.0240	3.0292
FXTN 10-48	PIBD1019B485	7.8750	4.5Y	2/19/2019	1575	4.31					3.7844	3.1610	3.1645
FXTN 07-53	PIBD0719D531	5.0000	4.5Y	4/26/2019	1641	4.49					3.9281	3.2603	3.2626
FXTN 07-54	PIBD0719G547	4.7500	5Y	7/19/2019	1725	4.72	100.000000	3.4500	10:46:07 AM	3.4500	4.1109	3.3868	3.3875
FXTN 07-55 *	PIBD0719H555	4.7500	5Y	8/30/2019	1767	4.84					4.2023	3.4500	3.4500
FXTN 07-56	PIBD0719K560	3.8750	5.5Y	11/22/2019	1851	5.07	2,618.430000	3.4125	3:58:27 PM	3.4128	4.1916	3.4930	3.4930
FXTN 10-50	PIBD1020B508	7.7500	5.5Y	2/18/2020	1939	5.31	20.000000	3.7000	2:58:48 PM	3.7000	4.1803	3.5380	3.5380
RTB 10-01	PIID1020H015	7.2500	6Y	8/19/2020	2122	5.81					4.1569	3.6316	3.6316
FXTN 10-51	PIBD1020I510	6.1250	6Y	9/16/2020	2150	5.89					4.1533	3.6459	3.6459
FXTN 10-52	PIBD1020L525	5.8750	6.5Y	12/16/2020	2241	6.14	4.470000	3.9000	11:00:56 AM	3.9000	4.1417	3.6925	3.6925
RTB 10-02	PIID1021C027	7.3750	6.5Y	3/3/2021	2318	6.35	105.200000	3.8000	10:46:57 AM	3.8025	4.1318	3.7318	3.7318
FXTN 07-57	PIBD0721C574	3.5000	6.5Y	3/20/2021	2335	6.39	110.000000	3.7000	11:32:42 AM	3.6986	4.1297	3.7405	3.7405
FXTN 10-53	PIBD1021D531	6.5000	7Y	4/28/2021	2374	6.50					4.1247	3.7605	3.7605

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RTB 10-03 *	PIID1021J039	5.7500	7Y	10/20/2021	2549	6.98					4.1023	3.8500	3.8500
FXTN 10-55	PIBD1021K551	5.7500	7.5Y	11/24/2021	2584	7.07					4.1045	3.8566	3.8568
FXTN 10-54	PIBD1022G545	6.3750	7.5Y	1/19/2022	2640	7.23	700.000000	3.8555	3:26:22 PM	3.8617	4.1081	3.8670	3.8678
FXTN 20-02	PIBD2022C021	15.0000	7.5Y	3/14/2022	2694	7.38					4.1116	3.8771	3.8783
FXTN 10-56	PIBD1022H562	4.8750	8Y	8/2/2022	2835	7.76					4.1206	3.9035	3.9058
FXTN 10-57	PIBD1022I570	4.7500	8Y	9/13/2022	2877	7.88					4.1233	3.9114	3.9140
FXTN 20-03	PIBD2022J033	12.7500	8Y	10/17/2022	2911	7.97					4.1255	3.9177	3.9206
FXTN 10-58	PIBD1022L585	4.0000	8.5Y	12/6/2022	2961	8.11	1.300000	4.0500	11:53:36 AM	4.0500	4.1287	3.9271	3.9304
FXTN 20-04	PIBD2023B048	13.0000	8.5Y	2/20/2023	3037	8.31					4.1336	3.9413	3.9452
FXTN 20-05	PIBD2023E054	11.8750	9Y	5/29/2023	3135	8.58					4.1398	3.9597	3.9643
RTB 10-04	PIID1023H046	3.2500	9Y	8/15/2023	3213	8.80	116.470000	4.0745	3:39:53 PM	4.0210	4.1448	3.9743	3.9795
FXTN 20-06	PIBD2023J068	11.3750	9Y	10/23/2023	3282	8.99					4.1493	3.9872	3.9930
FXTN 20-07	PIBD2024F075	12.3750	10Y	6/3/2024	3506	9.60					4.1636	4.0291	4.0367
FXTN 20-08	PIBD2024H086	12.8750	10Y	8/5/2024	3569	9.77					4.1676	4.0409	4.0490
FXTN 10-59 *	PIBD1024H595	4.1250	10Y	8/20/2024	3584	9.81	3,228.642000	4.0700	4:14:56 PM	4.0519	4.1686	4.0437	4.0519
FXTN 20-09	PIBD2024K091	13.7500	10.5Y	11/11/2024	3667	10.04					4.1847	4.0589	4.0670
FXTN 20-10	PIBD2025D103	12.1250	10.5Y	4/14/2025	3821	10.46					4.2146	4.0871	4.0949
FXTN 20-11	PIBD2025J116	12.1250	11Y	10/20/2025	4010	10.98					4.2514	4.1217	4.1292
FXTN 25-01	PIBD2525K015	18.2500	12Y	11/29/2025	4050	11.09					4.2591	4.1290	4.1365
FXTN 20-12	PIBD2026A122	10.2500	12Y	1/19/2026	4101	11.23					4.2690	4.1383	4.1457
RTB 15-01	PIID1526J019	6.2500	12Y	10/20/2026	4375	11.98					4.3223	4.1885	4.1955
FXTN 20-13	PIBD2026L139	8.0000	13Y	12/7/2026	4423	12.11					4.3316	4.1973	4.2042
RTB 15-02	PIID1527C023	5.3750	13Y	3/1/2027	4507	12.34					4.3479	4.2126	4.2194
FXTN 20-14	PIBD2027I140	8.6250	13Y	9/6/2027	4696	12.86					4.3847	4.2472	4.2537
FXTN 20-15	PIBD2028L151	9.5000	15Y	12/4/2028	5151	14.10					4.4731	4.3305	4.3363
FXTN 20-16	PIBD2030E166	8.7500	16Y	5/27/2030	5690	15.58					4.5778	4.4292	4.4341
FXTN 25-02	PIBD2530G029	12.5000	16Y	7/28/2030	5752	15.75					4.5898	4.4405	4.4454
FXTN 25-03	PIBD2531A032	11.2500	17Y	1/26/2031	5934	16.25					4.6252	4.4738	4.4784
FXTN 20-17	PIBD2031G171	8.0000	17Y	7/19/2031	6108	16.72	407.000000	4.5250	4:14:38 PM	4.5190	4.6590	4.5057	4.5100
FXTN 25-04	PIBD2531J042	9.3750	17Y	10/5/2031	6186	16.94					4.6741	4.5199	4.5242
FXTN 20-18	PIBD2032B183	5.8750	18Y	2/2/2032	6306	17.26					4.6975	4.5419	4.5459
RTB 20-01	PIID2032C014	5.8750	18Y	3/1/2032	6334	17.34	5.656000	4.8400	3:59:18 PM	4.8516	4.7029	4.5470	4.5510
FXTN 20-19	PIBD2032I195	5.7500	18Y	9/27/2032	6544	17.92					4.7437	4.5855	4.5891
FXTN 25-05	PIBD2532K057	8.5000	19Y	11/29/2032	6607	18.09					4.7559	4.5970	4.6006
FXTN 20-20 *	PIBD2033C206	3.6250	20Y	3/21/2033	6719	18.40	1,899.853000	4.6265	4:11:18 PM	4.6209	4.7777	4.6175	4.6209
FXTN 25-06	PIBD2534K062	9.2500	25Y	11/5/2034	7313	20.02					4.8717	4.6976	4.7061
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	7642	20.92					4.9237	4.7420	4.7532
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	7719	21.13	1.000000	4.8750	3:04:35 PM	4.8750	4.9359	4.7524	4.7643
FXTN 25-09	PIBD2536I097	7.6250	25Y	9/29/2036	8007	21.92					4.9815	4.7912	4.8056
FXTN 25-10	PIBD2537H103	5.7500	25Y	8/16/2037	8328	22.80					5.0323	4.8345	4.8516

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RTB 25-01 *	PIID2537J015	6.1250	25Y	10/24/2037	8397	22.99	489.211000	4.8600	4:05:09 PM	4.8615	5.0432	4.8438	4.8615