

Interpolated Bonds
October 29, 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	117	0.32					1.5570	1.3819	1.3819
FXTN 05-68	PIBD0515E685	6.3750	7M	5/13/2015	195	0.53	0.336000	2.0000	11:17:55 AM	2.0000	1.7152	1.5385	1.5385
FXTN 07-47	PIBD0715E477	8.3750	7M	5/22/2015	204	0.56					1.7249	1.5484	1.5484
FXTN 04-20	PIBD0415G203	4.8750	9M	7/21/2015	264	0.72					1.7902	1.6143	1.6143
RTB 05-09	PIID0515H097	5.8750	10M	8/19/2015	293	0.80					1.8217	1.6462	1.6462
FXTN 10-37	PIBD1015H370	11.8750	10M	8/25/2015	299	0.82					1.8282	1.6527	1.6527
FXTN 05-69	PIBD0515K697	4.6250	1.5Y	11/25/2015	391	1.07					2.0040	1.7833	1.7833
FXTN 10-38	PIBD1015L384	10.1250	1.5Y	12/15/2015	411	1.13					2.0566	1.8173	1.8173
FXTN 10-39	PIBD1016A393	9.2500	1.5Y	1/12/2016	439	1.20					2.1303	1.8649	1.8649
FXTN 07-48	PIBD0716A488	7.0000	1.5Y	1/27/2016	454	1.24					2.1698	1.8904	1.8904
RTB 05-10	PIID0516C107	6.0000	1.5Y	3/3/2016	490	1.34					2.2646	1.9516	1.9516
FXTN 10-40	PIBD1016C407	7.5000	1.5Y	3/30/2016	517	1.42					2.3357	1.9975	1.9975
FXTN 03-20	PIBD0316D206	1.6250	1.5Y	4/25/2016	543	1.49	355.520000	1.8000	2:07:30 PM	1.8835	2.4041	2.0416	2.0416
FXTN 10-41	PIBD1016D416	7.0000	1.5Y	4/27/2016	545	1.49					2.4094	2.0450	2.0450
FXTN 10-42	PIBD1016I420	9.1250	2Y	9/4/2016	675	1.85	100.000000	2.3000	9:55:26 AM	2.3000	2.7516	2.2660	2.2660
RTB 07-01 *	PIID0716I018	7.0000	2Y	9/24/2016	695	1.90					2.8042	2.3000	2.3000
FXTN 10-43	PIBD1016K436	6.2500	2.5Y	11/16/2016	748	2.05					2.8524	2.3299	2.3132
FXTN 07-49	PIBD0717C493	7.0000	2.5Y	3/31/2017	883	2.42	355.000000	2.4500	2:37:23 PM	2.5774	2.9750	2.4060	2.3467
FXTN 20-01	PIBD2017D011	14.3750	2.5Y	4/24/2017	907	2.48					2.9968	2.4195	2.3527
FXTN 03-21	PIBD0317E212	2.8750	3Y	5/22/2017	935	2.56	830.500000	2.4000	3:31:17 PM	2.3991	3.0222	2.4353	2.3596
FXTN 05-70	PIBD0517G705	4.6250	3Y	7/5/2017	979	2.68					3.0622	2.4602	2.3705
RTB 07-02	PIID0717H026	6.6250	3Y	8/19/2017	1024	2.80					3.1031	2.4855	2.3817
FXTN 10-44	PIBD1017H447	7.7500	3Y	8/23/2017	1028	2.81					3.1067	2.4878	2.3827
FXTN 07-50 *	PIBD0717J502	5.3750	3Y	10/28/2017	1094	3.00					3.1667	2.5250	2.3991
FXTN 05-71	PIBD0517K719	4.1250	3.5Y	11/8/2017	1105	3.03					3.1743	2.5377	2.4163
FXTN 10-45	PIBD1018A451	5.8750	3.5Y	1/31/2018	1189	3.26	70.000000	2.8500	3:42:34 PM	2.8500	3.2320	2.6343	2.5479
FXTN 05-72	PIBD0518E723	2.1250	4Y	5/23/2018	1301	3.56	18,835.320000	2.8500	4:10:48 PM	2.8596	3.3090	2.7631	2.7233
FXTN 07-51 *	PIBD0718H511	5.0000	4Y	8/18/2018	1388	3.80					3.3688	2.8632	2.8596
FXTN 10-47	PIBD1018K478	8.8750	4.5Y	11/20/2018	1482	4.06					3.5703	3.1155	3.1128
FXTN 10-48	PIBD1019B485	7.8750	4.5Y	2/19/2019	1573	4.31	200.000000	3.3000	10:29:11 AM	3.3000	3.7654	3.3597	3.3579
FXTN 07-53	PIBD0719D531	5.0000	4.5Y	4/26/2019	1639	4.49					3.9070	3.5368	3.5356
FXTN 07-54	PIBD0719G547	4.7500	5Y	7/19/2019	1723	4.72					4.0871	3.7623	3.7619
FXTN 07-55 *	PIBD0719H555	4.7500	5Y	8/30/2019	1765	4.83					4.1771	3.8750	3.8750
FXTN 07-56	PIBD0719K560	3.8750	5.5Y	11/22/2019	1849	5.06	290.000000	3.4000	3:51:55 PM	3.3966	4.1690	3.8750	3.8750
FXTN 10-50	PIBD1020B508	7.7500	5.5Y	2/18/2020	1937	5.30					4.1606	3.8750	3.8750
RTB 10-01	PIID1020H015	7.2500	6Y	8/19/2020	2120	5.80	1.000000	3.5500	2:51:21 PM	3.5500	4.1431	3.8750	3.8750
FXTN 10-51	PIBD1020I510	6.1250	6Y	9/16/2020	2148	5.88					4.1404	3.8750	3.8750
FXTN 10-52	PIBD1020L525	5.8750	6.5Y	12/16/2020	2239	6.13	5.640000	3.9000	10:51:42 AM	3.9000	4.1316	3.8750	3.8750
RTB 10-02	PIID1021C027	7.3750	6.5Y	3/3/2021	2316	6.34	0.200000	4.0000	2:47:47 PM	4.0000	4.1243	3.8750	3.8750
FXTN 07-57	PIBD0721C574	3.5000	6.5Y	3/20/2021	2333	6.39	55.000000	3.6950	3:41:20 PM	3.6950	4.1226	3.8750	3.8750
FXTN 10-53	PIBD1021D531	6.5000	6.5Y	4/28/2021	2372	6.49					4.1189	3.8750	3.8750

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RTB 10-03 *	PIID1021J039	5.7500	7Y	10/20/2021	2547	6.97	3.000000	4.0000	3:27:52 PM	4.0000	4.1021	3.8750	3.8750
FXTN 10-55	PIBD1021K551	5.7500	7.5Y	11/24/2021	2582	7.07					4.1039	3.8803	3.8800
FXTN 10-54	PIBD1022G545	6.3750	7.5Y	1/19/2022	2638	7.22	14.000000	3.8250	2:58:29 PM	3.8250	4.1068	3.8888	3.8880
FXTN 20-02	PIBD2022C021	15.0000	7.5Y	3/14/2022	2692	7.37					4.1096	3.8971	3.8957
FXTN 10-56	PIBD1022H562	4.8750	8Y	8/2/2022	2833	7.76					4.1169	3.9185	3.9158
FXTN 10-57	PIBD1022I570	4.7500	8Y	9/13/2022	2875	7.87					4.1191	3.9249	3.9218
FXTN 20-03	PIBD2022J033	12.7500	8Y	10/17/2022	2909	7.96					4.1209	3.9301	3.9266
FXTN 10-58	PIBD1022L585	4.0000	8.5Y	12/6/2022	2959	8.10	5.000000	4.0500	4:10:01 PM	4.0500	4.1235	3.9377	3.9338
FXTN 20-04	PIBD2023B048	13.0000	8.5Y	2/20/2023	3035	8.31					4.1274	3.9493	3.9446
FXTN 20-05	PIBD2023E054	11.8750	9Y	5/29/2023	3133	8.58					4.1325	3.9642	3.9586
RTB 10-04	PIID1023H046	3.2500	9Y	8/15/2023	3211	8.79	42.455000	4.0625	3:36:02 PM	4.0335	4.1366	3.9760	3.9697
FXTN 20-06	PIBD2023J068	11.3750	9Y	10/23/2023	3280	8.98					4.1401	3.9865	3.9795
FXTN 20-07	PIBD2024F075	12.3750	10Y	6/3/2024	3504	9.59					4.1518	4.0206	4.0115
FXTN 20-08	PIBD2024H086	12.8750	10Y	8/5/2024	3567	9.77					4.1550	4.0302	4.0205
FXTN 10-59 *	PIBD1024H595	4.1250	10Y	8/20/2024	3582	9.81	17,131.035794	4.0150	4:14:23 PM	4.0226	4.1558	4.0325	4.0226
FXTN 20-09	PIBD2024K091	13.7500	10.5Y	11/11/2024	3665	10.03					4.1718	4.0474	4.0374
FXTN 20-10	PIBD2025D103	12.1250	10.5Y	4/14/2025	3819	10.46					4.2015	4.0750	4.0649
FXTN 20-11	PIBD2025J116	12.1250	11Y	10/20/2025	4008	10.97					4.2379	4.1088	4.0986
FXTN 25-01	PIBD2525K015	18.2500	12Y	11/29/2025	4048	11.08	1.000000	4.3500	3:40:39 PM	4.3500	4.2456	4.1160	4.1058
FXTN 20-12	PIBD2026A122	10.2500	12Y	1/19/2026	4099	11.22					4.2554	4.1251	4.1149
RTB 15-01	PIID1526J019	6.2500	12Y	10/20/2026	4373	11.97	0.500000	4.5500	2:23:41 PM	4.5500	4.3082	4.1742	4.1638
FXTN 20-13	PIBD2026L139	8.0000	13Y	12/7/2026	4421	12.10					4.3175	4.1828	4.1724
RTB 15-02	PIID1527C023	5.3750	13Y	3/1/2027	4505	12.33					4.3337	4.1979	4.1874
FXTN 20-14	PIBD2027I140	8.6250	13Y	9/6/2027	4694	12.85					4.3701	4.2317	4.2211
FXTN 20-15	PIBD2028L151	9.5000	15Y	12/4/2028	5149	14.10	500.000000	4.5850	2:47:31 PM	4.5850	4.4578	4.3133	4.3023
FXTN 20-16	PIBD2030E166	8.7500	16Y	5/27/2030	5688	15.57	1,135.000000	4.6750	3:52:51 PM	4.6610	4.5617	4.4098	4.3985
FXTN 25-02	PIBD2530G029	12.5000	16Y	7/28/2030	5750	15.74					4.5736	4.4209	4.4096
FXTN 25-03	PIBD2531A032	11.2500	17Y	1/26/2031	5932	16.24					4.6087	4.4536	4.4421
FXTN 20-17	PIBD2031G171	8.0000	17Y	7/19/2031	6106	16.72	4,835.000000	4.4300	4:13:10 PM	4.4426	4.6422	4.4847	4.4731
FXTN 25-04	PIBD2531J042	9.3750	17Y	10/5/2031	6184	16.93					4.6573	4.4987	4.4871
FXTN 20-18	PIBD2032B183	5.8750	18Y	2/2/2032	6304	17.26					4.6804	4.5202	4.5085
RTB 20-01	PIID2032C014	5.8750	18Y	3/1/2032	6332	17.34	181.366260	4.7750	4:13:47 PM	4.7727	4.6858	4.5252	4.5135
FXTN 20-19	PIBD2032I195	5.7500	18Y	9/27/2032	6542	17.91					4.7263	4.5628	4.5510
FXTN 25-05	PIBD2532K057	8.5000	19Y	11/29/2032	6605	18.08	170.000000	4.7500	3:57:21 PM	4.7250	4.7384	4.5741	4.5622
FXTN 20-20 *	PIBD2033C206	3.6250	20Y	3/21/2033	6717	18.39	7,247.320000	4.5400	4:10:37 PM	4.5822	4.7600	4.5942	4.5822
FXTN 25-06	PIBD2534K062	9.2500	25Y	11/5/2034	7311	20.02					4.8498	4.6728	4.6618
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	7640	20.92	123.000000	4.7600	2:06:02 PM	4.7600	4.8996	4.7164	4.7060
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	7717	21.13	10.000000	4.8700	4:00:31 PM	4.8725	4.9112	4.7266	4.7163
FXTN 25-09	PIBD2536I097	7.6250	25Y	9/29/2036	8005	21.92					4.9547	4.7647	4.7549
FXTN 25-10	PIBD2537H103	5.7500	25Y	8/16/2037	8326	22.80	1.454878	5.1800	10:49:02 AM	5.1800	5.0033	4.8072	4.7979

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RTB 25-01 *	PIID2537J015	6.1250	25Y	10/24/2037	8395	22.98	1,784.422197	4.7800	3:58:59 PM	4.8098	5.0137	4.8163	4.8072