

Interpolated Bonds
November 07, 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	106	0.29					1.5988	1.3574	1.3569
FXTN 05-68	PIBD0515E685	6.3750	6M	5/13/2015	184	0.50					1.8364	1.6547	1.6539
FXTN 07-47	PIBD0715E477	8.3750	7M	5/22/2015	193	0.53					1.8431	1.6609	1.6600
FXTN 04-20	PIBD0415G203	4.8750	8M	7/21/2015	253	0.69					1.8878	1.7021	1.7006
RTB 05-09	PIID0515H097	5.8750	9M	8/19/2015	282	0.77	2.000000	2.5000	10:56:40 AM	2.3123	1.9094	1.7221	1.7202
FXTN 10-37	PIBD1015H370	11.8750	10M	8/25/2015	288	0.79					1.9138	1.7262	1.7243
FXTN 05-69	PIBD0515K697	4.6250	1.5Y	11/25/2015	380	1.04	35.000000	2.1000	10:12:31 AM	2.1000	2.0226	1.8218	1.8145
FXTN 10-38	PIBD1015L384	10.1250	1.5Y	12/15/2015	400	1.10					2.0758	1.8665	1.8546
FXTN 10-39	PIBD1016A393	9.2500	1.5Y	1/12/2016	428	1.17					2.1503	1.9289	1.9109
FXTN 07-48	PIBD0716A488	7.0000	1.5Y	1/27/2016	443	1.21					2.1902	1.9624	1.9410
RTB 05-10	PIID0516C107	6.0000	1.5Y	3/3/2016	479	1.31	1.000000	2.3750	2:54:56 PM	2.3750	2.2859	2.0427	2.0133
FXTN 10-40	PIBD1016C407	7.5000	1.5Y	3/30/2016	506	1.39					2.3578	2.1029	2.0675
FXTN 03-20	PIBD0316D206	1.6250	1.5Y	4/25/2016	532	1.46	210.000000	2.0000	11:52:52 AM	1.9613	2.4269	2.1609	2.1197
FXTN 10-41	PIBD1016D416	7.0000	1.5Y	4/27/2016	534	1.46					2.4323	2.1654	2.1238
FXTN 10-42	PIBD1016I420	9.1250	2Y	9/4/2016	664	1.82					2.7781	2.4554	2.3848
RTB 07-01 *	PIID0716I018	7.0000	2Y	9/24/2016	684	1.87					2.8313	2.5000	2.4250
FXTN 10-43	PIBD1016K436	6.2500	2.5Y	11/16/2016	737	2.02	189.400000	2.5750	10:35:27 AM	2.5750	2.8787	2.4870	2.4218
FXTN 07-49	PIBD0717C493	7.0000	2.5Y	3/31/2017	872	2.39	100.000000	2.6000	10:28:05 AM	2.6000	2.9994	2.4539	2.4137
FXTN 20-01	PIBD2017D011	14.3750	2.5Y	4/24/2017	896	2.45					3.0209	2.4480	2.4123
FXTN 03-21	PIBD0317E212	2.8750	3Y	5/22/2017	924	2.53	520.000000	2.4200	11:34:29 AM	2.4008	3.0459	2.4412	2.4106
FXTN 05-70	PIBD0517G705	4.6250	3Y	7/5/2017	968	2.65	5.000000	2.3500	9:01:08 AM	2.3500	3.0852	2.4304	2.4080
RTB 07-02	PIID0717H026	6.6250	3Y	8/19/2017	1013	2.77					3.1255	2.4194	2.4053
FXTN 10-44	PIBD1017H447	7.7500	3Y	8/23/2017	1017	2.78					3.1291	2.4184	2.4050
FXTN 07-50	PIBD0717J502	5.3750	3Y	10/28/2017	1083	2.97					3.1881	2.4022	2.4011
FXTN 05-71 *	PIBD0517K719	4.1250	3Y	11/8/2017	1094	3.00	0.105000	2.7500	2:16:48 PM	2.7500	3.1979	2.3995	2.4004
FXTN 10-45	PIBD1018A451	5.8750	3.5Y	1/31/2018	1178	3.23	10.000000	3.0000	4:05:12 PM	3.0000	3.2199	2.5406	2.5407
FXTN 05-72	PIBD0518E723	2.1250	4Y	5/23/2018	1290	3.53	90.500000	2.8500	11:56:22 AM	2.8562	3.2493	2.7288	2.7278
FXTN 07-51 *	PIBD0718H511	5.0000	4Y	8/18/2018	1377	3.77	20.000000	2.9500	11:12:39 AM	2.9500	3.2721	2.8750	2.8731
FXTN 10-47	PIBD1018K478	8.8750	4.5Y	11/20/2018	1471	4.03					3.4962	3.1119	3.0980
FXTN 10-48	PIBD1019B485	7.8750	4.5Y	2/19/2019	1562	4.28					3.7131	3.3412	3.3157
FXTN 07-53	PIBD0719D531	5.0000	4.5Y	4/26/2019	1628	4.46					3.8704	3.5075	3.4736
FXTN 07-54	PIBD0719G547	4.7500	5Y	7/19/2019	1712	4.69					4.0707	3.7192	3.6745
FXTN 07-55 *	PIBD0719H555	4.7500	5Y	8/30/2019	1754	4.80					4.1708	3.8250	3.7750
FXTN 07-56	PIBD0719K560	3.8750	5.5Y	11/22/2019	1838	5.03	6.000000	3.5000	2:16:40 PM	3.4499	4.1572	3.8196	3.7750
FXTN 10-50	PIBD1020B508	7.7500	5.5Y	2/18/2020	1926	5.27					4.1429	3.8140	3.7750
RTB 10-01	PIID1020H015	7.2500	6Y	8/19/2020	2109	5.77					4.1131	3.8023	3.7750
FXTN 10-51	PIBD1020I510	6.1250	6Y	9/16/2020	2137	5.85					4.1086	3.8005	3.7750
FXTN 10-52	PIBD1020L525	5.8750	6.5Y	12/16/2020	2228	6.10	7.520000	3.7750	11:57:19 AM	3.7084	4.0938	3.7947	3.7750
RTB 10-02	PIID1021C027	7.3750	6.5Y	3/3/2021	2305	6.31	15.000000	3.6950	9:33:21 AM	3.6950	4.0813	3.7898	3.7750
FXTN 07-57	PIBD0721C574	3.5000	6.5Y	3/20/2021	2322	6.36	10.000000	3.6400	10:58:35 AM	3.6400	4.0786	3.7887	3.7750
FXTN 10-53	PIBD1021D531	6.5000	6.5Y	4/28/2021	2361	6.46					4.0722	3.7862	3.7750

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RTB 10-03 *	PIID1021J039	5.7500	7Y	10/20/2021	2536	6.94					4.0438	3.7750	3.7750
FXTN 10-55	PIBD1021K551	5.7500	7.5Y	11/24/2021	2571	7.04					4.0458	3.7823	3.7813
FXTN 10-54	PIBD1022G545	6.3750	7.5Y	1/19/2022	2627	7.19	0.250000	3.8000	3:46:36 PM	3.8000	4.0490	3.7939	3.7913
FXTN 20-02	PIBD2022C021	15.0000	7.5Y	3/14/2022	2681	7.34					4.0520	3.8051	3.8009
FXTN 10-56	PIBD1022H562	4.8750	8Y	8/2/2022	2822	7.73					4.0600	3.8344	3.8261
FXTN 10-57	PIBD1022I570	4.7500	8Y	9/13/2022	2864	7.84					4.0624	3.8431	3.8337
FXTN 20-03	PIBD2022J033	12.7500	8Y	10/17/2022	2898	7.93					4.0643	3.8502	3.8397
FXTN 10-58	PIBD1022L585	4.0000	8.5Y	12/6/2022	2948	8.07	10.600000	4.0001	3:32:43 PM	4.0248	4.0672	3.8606	3.8487
FXTN 20-04	PIBD2023B048	13.0000	8.5Y	2/20/2023	3024	8.28					4.0715	3.8764	3.8623
FXTN 20-05	PIBD2023E054	11.8750	9Y	5/29/2023	3122	8.55					4.0770	3.8967	3.8798
RTB 10-04	PIID1023H046	3.2500	9Y	8/15/2023	3200	8.76	90.967000	3.9300	3:36:16 PM	4.0054	4.0815	3.9129	3.8938
FXTN 20-06	PIBD2023J068	11.3750	9Y	10/23/2023	3269	8.95					4.0854	3.9273	3.9061
FXTN 20-07	PIBD2024F075	12.3750	10Y	6/3/2024	3493	9.56					4.0981	3.9738	3.9462
FXTN 20-08	PIBD2024H086	12.8750	10Y	8/5/2024	3556	9.74					4.1016	3.9869	3.9574
FXTN 10-59 *	PIBD1024H595	4.1250	10Y	8/20/2024	3571	9.78	1,093.100000	3.9750	3:33:11 PM	3.9601	4.1025	3.9900	3.9601
FXTN 20-09	PIBD2024K091	13.7500	10.5Y	11/11/2024	3654	10.00					4.1261	4.0125	3.9832
FXTN 20-10	PIBD2025D103	12.1250	10.5Y	4/14/2025	3808	10.43					4.1700	4.0542	4.0262
FXTN 20-11	PIBD2025J116	12.1250	11Y	10/20/2025	3997	10.94					4.2238	4.1054	4.0789
FXTN 25-01	PIBD2525K015	18.2500	12Y	11/29/2025	4037	11.05					4.2352	4.1162	4.0901
FXTN 20-12	PIBD2026A122	10.2500	12Y	1/19/2026	4088	11.19					4.2498	4.1300	4.1043
RTB 15-01	PIID1526J019	6.2500	12Y	10/20/2026	4362	11.94					4.3278	4.2042	4.1807
FXTN 20-13	PIBD2026L139	8.0000	13Y	12/7/2026	4410	12.07					4.3415	4.2172	4.1941
RTB 15-02	PIID1527C023	5.3750	13Y	3/1/2027	4494	12.30	6.000000	4.2500	2:55:26 PM	4.4578	4.3654	4.2400	4.2175
FXTN 20-14	PIBD2027I140	8.6250	13Y	9/6/2027	4683	12.82					4.4192	4.2912	4.2702
FXTN 20-15	PIBD2028L151	9.5000	15Y	12/4/2028	5138	14.07					4.5488	4.4144	4.3971
FXTN 20-16	PIBD2030E166	8.7500	16Y	5/27/2030	5677	15.54					4.7023	4.5604	4.5474
FXTN 25-02	PIBD2530G029	12.5000	16Y	7/28/2030	5739	15.71					4.7200	4.5772	4.5647
FXTN 25-03	PIBD2531A032	11.2500	17Y	1/26/2031	5921	16.21					4.7718	4.6265	4.6154
FXTN 20-17	PIBD2031G171	8.0000	17Y	7/19/2031	6095	16.69	125.000000	4.4000	4:09:39 PM	4.3976	4.8214	4.6736	4.6640
FXTN 25-04	PIBD2531J042	9.3750	17Y	10/5/2031	6173	16.90					4.8436	4.6948	4.6857
FXTN 20-18	PIBD2032B183	5.8750	18Y	2/2/2032	6293	17.23	7.920000	4.9500	2:47:25 PM	4.9500	4.8778	4.7273	4.7192
RTB 20-01	PIID2032C014	5.8750	18Y	3/1/2032	6321	17.31	210.500000	4.6500	3:53:34 PM	4.6427	4.8858	4.7348	4.7270
FXTN 20-19	PIBD2032I195	5.7500	18Y	9/27/2032	6531	17.88					4.9456	4.7917	4.7856
FXTN 25-05	PIBD2532K057	8.5000	19Y	11/29/2032	6594	18.05					4.9635	4.8088	4.8031
FXTN 20-20	PIBD2033C206	3.6250	19Y	3/21/2033	6706	18.36	98.350000	4.4500	4:14:45 PM	4.4484	4.9954	4.8391	4.8344
FXTN 25-06 *	PIBD2534K062	9.2500	20Y	11/5/2034	7300	19.99					5.1646	5.0000	5.0000
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	7629	20.89					5.1078	4.9220	4.9210
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	7706	21.10					5.0945	4.9038	4.9025
FXTN 25-09	PIBD2536I097	7.6250	25Y	9/29/2036	7994	21.89					5.0448	4.8355	4.8334
FXTN 25-10	PIBD2537H103	5.7500	25Y	8/16/2037	8315	22.77	6.000000	4.9500	3:11:48 PM	5.0954	4.9894	4.7595	4.7563

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RTB 25-01 *	PIID2537J015	6.1250	25Y	10/24/2037	8384	22.95	669.553800	4.7350	4:05:04 PM	4.7366	4.9775	4.7431	4.7397