

Interpolated Bonds  
November 11, 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	104	0.28					1.6178	1.4891	1.4891
FXTN 05-68	PIBD0515E685	6.3750	6M	5/13/2015	182	0.50	470.000000	1.9000	11:00:57 AM	1.9000	1.8487	1.8905	1.8905
FXTN 07-47	PIBD0715E477	8.3750	7M	5/22/2015	191	0.52					1.8551	1.8858	1.8858
FXTN 04-20	PIBD0415G203	4.8750	8M	7/21/2015	251	0.69					1.8977	1.8548	1.8548
RTB 05-09	PIID0515H097	5.8750	9M	8/19/2015	280	0.77					1.9182	1.8398	1.8398
FXTN 10-37	PIBD1015H370	11.8750	10M	8/25/2015	286	0.78					1.9225	1.8367	1.8367
FXTN 05-69	PIBD0515K697	4.6250	1.5Y	11/25/2015	378	1.03					2.0277	1.8485	1.8485
FXTN 10-38	PIBD1015L384	10.1250	1.5Y	12/15/2015	398	1.09					2.0799	1.8946	1.8946
FXTN 10-39	PIBD1016A393	9.2500	1.5Y	1/12/2016	426	1.17					2.1529	1.9592	1.9592
FXTN 07-48	PIBD0716A488	7.0000	1.5Y	1/27/2016	441	1.21					2.1920	1.9938	1.9938
RTB 05-10	PIID0516C107	6.0000	1.5Y	3/3/2016	477	1.31	2.500000	2.2500	12:01:15 PM	2.3596	2.2860	2.0769	2.0769
FXTN 10-40	PIBD1016C407	7.5000	1.5Y	3/30/2016	504	1.38					2.3564	2.1392	2.1392
FXTN 03-20	PIBD0316D206	1.6250	1.5Y	4/25/2016	530	1.45	5.499000	1.8000	9:01:00 AM	1.8000	2.4242	2.1992	2.1992
FXTN 10-41	PIBD1016D416	7.0000	1.5Y	4/27/2016	532	1.46					2.4295	2.2038	2.2038
FXTN 10-42	PIBD1016I420	9.1250	2Y	9/4/2016	662	1.81	250.000000	2.5500	11:00:58 AM	2.5500	2.7686	2.5038	2.5038
RTB 07-01 *	PIID0716I018	7.0000	2Y	9/24/2016	682	1.87					2.8208	2.5500	2.5500
FXTN 10-43	PIBD1016K436	6.2500	2.5Y	11/16/2016	735	2.01					2.8709	2.5360	2.5358
FXTN 07-49	PIBD0717C493	7.0000	2.5Y	3/31/2017	870	2.38					2.9985	2.5003	2.4997
FXTN 20-01	PIBD2017D011	14.3750	2.5Y	4/24/2017	894	2.45					3.0212	2.4940	2.4933
FXTN 03-21	PIBD0317E212	2.8750	3Y	5/22/2017	922	2.52	8,050.000000	2.4385	3:03:54 PM	2.4404	3.0476	2.4866	2.4858
FXTN 05-70	PIBD0517G705	4.6250	3Y	7/5/2017	966	2.64					3.0892	2.4750	2.4741
RTB 07-02	PIID0717H026	6.6250	3Y	8/19/2017	1011	2.77					3.1317	2.4631	2.4621
FXTN 10-44	PIBD1017H447	7.7500	3Y	8/23/2017	1015	2.78					3.1355	2.4620	2.4610
FXTN 07-50	PIBD0717J502	5.3750	3Y	10/28/2017	1081	2.96					3.1979	2.4446	2.4433
FXTN 05-71 *	PIBD0517K719	4.1250	3Y	11/8/2017	1092	2.99					3.2083	2.4417	2.4404
FXTN 10-45	PIBD1018A451	5.8750	3.5Y	1/31/2018	1176	3.22					3.2464	2.5624	2.5615
FXTN 05-72	PIBD0518E723	2.1250	4Y	5/23/2018	1288	3.53	3,760.500000	2.8475	3:52:48 PM	2.8475	3.2972	2.7233	2.7229
FXTN 07-51 *	PIBD0718H511	5.0000	4Y	8/18/2018	1375	3.76	26.723000	2.9550	10:42:57 AM	2.9545	3.3367	2.8483	2.8483
FXTN 10-47	PIBD1018K478	8.8750	4.5Y	11/20/2018	1469	4.02					3.5514	3.0981	3.0794
FXTN 10-48	PIBD1019B485	7.8750	4.5Y	2/19/2019	1560	4.27	25.000000	3.4000	3:24:03 PM	3.4000	3.7593	3.3399	3.3030
FXTN 07-53	PIBD0719D531	5.0000	4.5Y	4/26/2019	1626	4.45					3.9101	3.5152	3.4653
FXTN 07-54	PIBD0719G547	4.7500	5Y	7/19/2019	1710	4.68					4.1020	3.7384	3.6718
FXTN 07-55 *	PIBD0719H555	4.7500	5Y	8/30/2019	1752	4.80					4.1979	3.8500	3.7750
FXTN 07-56	PIBD0719K560	3.8750	5.5Y	11/22/2019	1836	5.03	205.203000	3.6250	11:58:01 AM	3.3452	4.1809	3.8419	3.7750
FXTN 10-50	PIBD1020B508	7.7500	5.5Y	2/18/2020	1924	5.27					4.1631	3.8335	3.7750
RTB 10-01	PIID1020H015	7.2500	6Y	8/19/2020	2107	5.77					4.1260	3.8160	3.7750
FXTN 10-51	PIBD1020I510	6.1250	6Y	9/16/2020	2135	5.85					4.1204	3.8133	3.7750
FXTN 10-52	PIBD1020L525	5.8750	6.5Y	12/16/2020	2226	6.09	0.500000	3.9000	10:57:45 AM	3.9000	4.1019	3.8045	3.7750
RTB 10-02	PIID1021C027	7.3750	6.5Y	3/3/2021	2303	6.31					4.0864	3.7972	3.7750
FXTN 07-57	PIBD0721C574	3.5000	6.5Y	3/20/2021	2320	6.35	2,211.809000	3.6350	2:15:42 PM	3.6392	4.0829	3.7955	3.7750
FXTN 10-53	PIBD1021D531	6.5000	6.5Y	4/28/2021	2359	6.46					4.0750	3.7918	3.7750

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RTB 10-03 *	PIID1021J039	5.7500	7Y	10/20/2021	2534	6.94	1.000000	3.8000	3:34:12 PM	3.8000	4.0396	3.7750	3.7750
FXTN 10-55	PIBD1021K551	5.7500	7.5Y	11/24/2021	2569	7.03					4.0468	3.7803	3.7803
FXTN 10-54	PIBD1022G545	6.3750	7.5Y	1/19/2022	2625	7.19	250.000000	3.7550	11:47:53 AM	3.7550	4.0582	3.7889	3.7889
FXTN 20-02	PIBD2022C021	15.0000	7.5Y	3/14/2022	2679	7.33					4.0693	3.7971	3.7971
FXTN 10-56	PIBD1022H562	4.8750	8Y	8/2/2022	2820	7.72					4.0982	3.8186	3.8185
FXTN 10-57	PIBD1022I570	4.7500	8Y	9/13/2022	2862	7.84					4.1068	3.8250	3.8249
FXTN 20-03	PIBD2022J033	12.7500	8Y	10/17/2022	2896	7.93					4.1138	3.8301	3.8301
FXTN 10-58	PIBD1022L585	4.0000	8.5Y	12/6/2022	2946	8.07					4.1240	3.8378	3.8377
FXTN 20-04	PIBD2023B048	13.0000	8.5Y	2/20/2023	3022	8.27					4.1396	3.8493	3.8493
FXTN 20-05	PIBD2023E054	11.8750	9Y	5/29/2023	3120	8.54					4.1597	3.8643	3.8642
RTB 10-04	PIID1023H046	3.2500	9Y	8/15/2023	3198	8.76	200.576000	3.9475	3:31:58 PM	3.9160	4.1757	3.8761	3.8761
FXTN 20-06	PIBD2023J068	11.3750	9Y	10/23/2023	3267	8.94					4.1898	3.8867	3.8866
FXTN 20-07	PIBD2024F075	12.3750	10Y	6/3/2024	3491	9.56					4.2357	3.9208	3.9207
FXTN 20-08	PIBD2024H086	12.8750	10Y	8/5/2024	3554	9.73					4.2486	3.9304	3.9303
FXTN 10-59	PIBD1024H595	4.1250	10Y	8/20/2024	3569	9.77	5,070.122000	3.9435	3:51:22 PM	3.9452	4.2517	3.9327	3.9326
FXTN 20-09 *	PIBD2024K091	13.7500	10Y	11/11/2024	3652	10.00					4.2687	3.9453	3.9452
FXTN 20-10	PIBD2025D103	12.1250	10.5Y	4/14/2025	3806	10.42					4.3070	3.9898	3.9898
FXTN 20-11	PIBD2025J116	12.1250	11Y	10/20/2025	3995	10.94					4.3540	4.0445	4.0444
FXTN 25-01	PIBD2525K015	18.2500	12Y	11/29/2025	4035	11.05					4.3639	4.0561	4.0560
FXTN 20-12	PIBD2026A122	10.2500	12Y	1/19/2026	4086	11.19					4.3766	4.0708	4.0708
RTB 15-01	PIID1526J019	6.2500	12Y	10/20/2026	4360	11.94	1.000000	4.5000	10:19:50 AM	4.5000	4.4447	4.1501	4.1500
FXTN 20-13	PIBD2026L139	8.0000	13Y	12/7/2026	4408	12.07					4.4566	4.1640	4.1639
RTB 15-02	PIID1527C023	5.3750	13Y	3/1/2027	4492	12.30	4.195000	4.3500	3:35:16 PM	4.4148	4.4775	4.1883	4.1882
FXTN 20-14	PIBD2027I140	8.6250	13Y	9/6/2027	4681	12.82					4.5245	4.2430	4.2429
FXTN 20-15	PIBD2028L151	9.5000	15Y	12/4/2028	5136	14.06					4.6376	4.3746	4.3745
FXTN 20-16	PIBD2030E166	8.7500	16Y	5/27/2030	5675	15.54	200.000000	4.6500	3:50:45 PM	4.6300	4.7716	4.5305	4.5305
FXTN 25-02	PIBD2530G029	12.5000	16Y	7/28/2030	5737	15.71					4.7870	4.5484	4.5484
FXTN 25-03	PIBD2531A032	11.2500	17Y	1/26/2031	5919	16.21					4.8322	4.6011	4.6011
FXTN 20-17	PIBD2031G171	8.0000	17Y	7/19/2031	6093	16.68	1,832.500000	4.3600	3:53:36 PM	4.3599	4.8755	4.6514	4.6514
FXTN 25-04	PIBD2531J042	9.3750	17Y	10/5/2031	6171	16.90					4.8949	4.6740	4.6740
FXTN 20-18	PIBD2032B183	5.8750	18Y	2/2/2032	6291	17.22					4.9247	4.7087	4.7087
RTB 20-01	PIID2032C014	5.8750	18Y	3/1/2032	6319	17.30	387.350000	4.6100	4:09:53 PM	4.6109	4.9316	4.7168	4.7168
FXTN 20-19	PIBD2032I195	5.7500	18Y	9/27/2032	6529	17.88					4.9838	4.7775	4.7775
FXTN 25-05	PIBD2532K057	8.5000	19Y	11/29/2032	6592	18.05					4.9995	4.7958	4.7958
FXTN 20-20	PIBD2033C206	3.6250	19Y	3/21/2033	6704	18.35	2,303.700000	4.3950	3:55:10 PM	4.3988	5.0273	4.8282	4.8282
FXTN 25-06 *	PIBD2534K062	9.2500	20Y	11/5/2034	7298	19.98					5.1750	5.0000	5.0000
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	7627	20.88					5.1010	4.9694	4.9181
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	7704	21.09	100.000000	4.9000	11:10:20 AM	4.9000	5.0837	4.9622	4.8990
FXTN 25-09	PIBD2536I097	7.6250	25Y	9/29/2036	7992	21.88					5.0189	4.9354	4.8273
FXTN 25-10	PIBD2537H103	5.7500	25Y	8/16/2037	8313	22.76	1.000000	4.9500	10:36:36 AM	4.9500	4.9467	4.9055	4.7475

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RTB 25-01 *	PIID2537J015	6.1250	25Y	10/24/2037	8382	22.95	1,212.603265	4.7100	3:51:29 PM	4.7161	4.9312	4.8991	4.7303