

Interpolated Bonds
November 17, 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	3M	2/24/2015	98	0.27					1.5310	1.3929	1.3929
FXTN 05-68	PIBD0515E685	6.3750	6M	5/13/2015	176	0.48					1.7384	1.6058	1.6058
FXTN 07-47	PIBD0715E477	8.3750	6M	5/22/2015	185	0.51					1.7675	1.6354	1.6354
FXTN 04-20	PIBD0415G203	4.8750	8M	7/21/2015	245	0.67					1.8510	1.6828	1.6828
RTB 05-09	PIID0515H097	5.8750	9M	8/19/2015	274	0.75					1.8781	1.6875	1.6875
FXTN 10-37	PIBD1015H370	11.8750	9M	8/25/2015	280	0.77					1.8837	1.6885	1.6885
FXTN 05-69	PIBD0515K697	4.6250	1.5Y	11/25/2015	372	1.02					2.0007	1.7389	1.7375
FXTN 10-38	PIBD1015L384	10.1250	1.5Y	12/15/2015	392	1.07					2.0490	1.7759	1.7732
FXTN 10-39	PIBD1016A393	9.2500	1.5Y	1/12/2016	420	1.15					2.1166	1.8278	1.8232
FXTN 07-48	PIBD0716A488	7.0000	1.5Y	1/27/2016	435	1.19	0.500000	2.2300	3:01:29 PM	2.2300	2.1528	1.8556	1.8500
RTB 05-10	PIID0516C107	6.0000	1.5Y	3/3/2016	471	1.29					2.2397	1.9222	1.9143
FXTN 10-40	PIBD1016C407	7.5000	1.5Y	3/30/2016	498	1.36					2.3049	1.9722	1.9625
FXTN 03-20	PIBD0316D206	1.6250	1.5Y	4/25/2016	524	1.43					2.3676	2.0204	2.0089
FXTN 10-41	PIBD1016D416	7.0000	1.5Y	4/27/2016	526	1.44					2.3725	2.0241	2.0125
FXTN 10-42	PIBD1016I420	9.1250	2Y	9/4/2016	656	1.80	2.700000	2.3500	8:54:25 AM	2.3500	2.6863	2.2648	2.2446
RTB 07-01	PIID0716I018	7.0000	2Y	9/24/2016	676	1.85					2.7346	2.3019	2.2804
FXTN 10-43 *	PIBD1016K436	6.2500	2Y	11/16/2016	729	2.00					2.8625	2.4000	2.3750
FXTN 07-49	PIBD0717C493	7.0000	2.5Y	3/31/2017	864	2.37					2.9696	2.4378	2.4092
FXTN 20-01	PIBD2017D011	14.3750	2.5Y	4/24/2017	888	2.43					2.9887	2.4445	2.4153
FXTN 03-21	PIBD0317E212	2.8750	3Y	5/22/2017	916	2.51	650.000000	2.4750	2:58:10 PM	2.4654	3.0109	2.4524	2.4224
FXTN 05-70	PIBD0517G705	4.6250	3Y	7/5/2017	960	2.63					3.0458	2.4647	2.4335
RTB 07-02	PIID0717H026	6.6250	3Y	8/19/2017	1005	2.75					3.0815	2.4773	2.4449
FXTN 10-44	PIBD1017H447	7.7500	3Y	8/23/2017	1009	2.76					3.0847	2.4784	2.4459
FXTN 07-50	PIBD0717J502	5.3750	3Y	10/28/2017	1075	2.94					3.1371	2.4969	2.4626
FXTN 05-71 *	PIBD0517K719	4.1250	3Y	11/8/2017	1086	2.97					3.1458	2.5000	2.4654
FXTN 10-45	PIBD1018A451	5.8750	3.5Y	1/31/2018	1170	3.20	15.150000	2.9350	11:44:41 AM	2.9316	3.1811	2.6370	2.5906
FXTN 05-72	PIBD0518E723	2.1250	4Y	5/23/2018	1282	3.51	352.000000	2.8550	2:59:33 PM	2.8531	3.2281	2.8197	2.7576
FXTN 07-51 *	PIBD0718H511	5.0000	4Y	8/18/2018	1369	3.75	160.000000	2.8750	10:31:50 AM	2.9623	3.2646	2.9616	2.8873
FXTN 10-47	PIBD1018K478	8.8750	4.5Y	11/20/2018	1463	4.01					3.4905	3.1706	3.1024
FXTN 10-48	PIBD1019B485	7.8750	4.5Y	2/19/2019	1554	4.25					3.7093	3.3730	3.3106
FXTN 07-53	PIBD0719D531	5.0000	4.5Y	4/26/2019	1620	4.44					3.8679	3.5198	3.4617
FXTN 07-54	PIBD0719G547	4.7500	5Y	7/19/2019	1704	4.67					4.0698	3.7066	3.6539
FXTN 07-55 *	PIBD0719H555	4.7500	5Y	8/30/2019	1746	4.78					4.1708	3.8000	3.7500
FXTN 07-56	PIBD0719K560	3.8750	5.5Y	11/22/2019	1830	5.01	900.000000	3.3000	3:46:29 PM	3.3000	4.1529	3.7973	3.7527
FXTN 10-50	PIBD1020B508	7.7500	5.5Y	2/18/2020	1918	5.25					4.1342	3.7945	3.7555
RTB 10-01	PIID1020H015	7.2500	6Y	8/19/2020	2101	5.75					4.0952	3.7887	3.7613
FXTN 10-51	PIBD1020I510	6.1250	6Y	9/16/2020	2129	5.83					4.0892	3.7878	3.7622
FXTN 10-52	PIBD1020L525	5.8750	6.5Y	12/16/2020	2220	6.08	801.500000	3.7400	12:38:45 PM	3.7400	4.0698	3.7848	3.7652
RTB 10-02	PIID1021C027	7.3750	6.5Y	3/3/2021	2297	6.29	4.800000	3.8750	10:37:20 AM	3.8958	4.0534	3.7824	3.7676
FXTN 07-57	PIBD0721C574	3.5000	6.5Y	3/20/2021	2314	6.34	250.000000	3.5800	4:02:54 PM	3.5940	4.0498	3.7818	3.7682
FXTN 10-53	PIBD1021D531	6.5000	6.5Y	4/28/2021	2353	6.44	17.500000	3.8000	11:47:06 AM	3.8000	4.0415	3.7806	3.7694

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RTB 10-03 *	PIID1021J039	5.7500	7Y	10/20/2021	2528	6.92	1.200000	4.2500	2:13:00 PM	4.1868	4.0042	3.7750	3.7750
FXTN 10-55	PIBD1021K551	5.7500	7.5Y	11/24/2021	2563	7.02	98.000000	3.7000	2:57:54 PM	3.7000	4.0110	3.7783	3.7778
FXTN 10-54	PIBD1022G545	6.3750	7.5Y	1/19/2022	2619	7.17	182.000000	3.7300	3:09:11 PM	3.7394	4.0218	3.7837	3.7823
FXTN 20-02	PIBD2022C021	15.0000	7.5Y	3/14/2022	2673	7.32					4.0323	3.7888	3.7866
FXTN 10-56	PIBD1022H562	4.8750	8Y	8/2/2022	2814	7.70					4.0596	3.8022	3.7979
FXTN 10-57	PIBD1022I570	4.7500	8Y	9/13/2022	2856	7.82					4.0677	3.8062	3.8013
FXTN 20-03	PIBD2022J033	12.7500	8Y	10/17/2022	2890	7.91					4.0743	3.8095	3.8040
FXTN 10-58	PIBD1022L585	4.0000	8.5Y	12/6/2022	2940	8.05	5.200000	3.9000	2:24:04 PM	3.9000	4.0840	3.8142	3.8081
FXTN 20-04	PIBD2023B048	13.0000	8.5Y	2/20/2023	3016	8.26					4.0987	3.8215	3.8142
FXTN 20-05	PIBD2023E054	11.8750	9Y	5/29/2023	3114	8.53					4.1177	3.8308	3.8220
RTB 10-04	PIID1023H046	3.2500	9Y	8/15/2023	3192	8.74	249.872103	3.9393	3:35:32 PM	3.8947	4.1328	3.8383	3.8283
FXTN 20-06	PIBD2023J068	11.3750	9Y	10/23/2023	3261	8.93					4.1462	3.8448	3.8338
FXTN 20-07	PIBD2024F075	12.3750	10Y	6/3/2024	3485	9.54					4.1896	3.8662	3.8518
FXTN 20-08	PIBD2024H086	12.8750	10Y	8/5/2024	3548	9.71					4.2018	3.8722	3.8568
FXTN 10-59	PIBD1024H595	4.1250	10Y	8/20/2024	3563	9.75	39,865.424436	3.8375	4:14:24 PM	3.8647	4.2047	3.8736	3.8580
FXTN 20-09 *	PIBD2024K091	13.7500	10Y	11/11/2024	3646	9.98					4.2208	3.8815	3.8647
FXTN 20-10	PIBD2025D103	12.1250	10.5Y	4/14/2025	3800	10.40					4.2600	3.9287	3.9127
FXTN 20-11	PIBD2025J116	12.1250	11Y	10/20/2025	3989	10.92					4.3080	3.9867	3.9715
FXTN 25-01	PIBD2525K015	18.2500	12Y	11/29/2025	4029	11.03					4.3182	3.9990	3.9840
FXTN 20-12	PIBD2026A122	10.2500	12Y	1/19/2026	4080	11.17					4.3312	4.0146	3.9998
RTB 15-01	PIID1526J019	6.2500	12Y	10/20/2026	4354	11.92	0.500000	4.4500	3:35:44 PM	4.4500	4.4008	4.0987	4.0852
FXTN 20-13	PIBD2026L139	8.0000	13Y	12/7/2026	4402	12.05					4.4130	4.1134	4.1001
RTB 15-02	PIID1527C023	5.3750	13Y	3/1/2027	4486	12.28					4.4344	4.1392	4.1263
FXTN 20-14	PIBD2027I140	8.6250	13Y	9/6/2027	4675	12.80					4.4825	4.1972	4.1851
FXTN 20-15	PIBD2028L151	9.5000	15Y	12/4/2028	5130	14.05					4.5981	4.3368	4.3268
FXTN 20-16	PIBD2030E166	8.7500	16Y	5/27/2030	5669	15.52					4.7352	4.5021	4.4946
FXTN 25-02	PIBD2530G029	12.5000	16Y	7/28/2030	5731	15.69					4.7510	4.5211	4.5139
FXTN 25-03	PIBD2531A032	11.2500	17Y	1/26/2031	5913	16.19					4.7972	4.5770	4.5706
FXTN 20-17	PIBD2031G171	8.0000	17Y	7/19/2031	6087	16.67	5,008.400000	4.2400	4:08:48 PM	4.2912	4.8415	4.6303	4.6248
FXTN 25-04	PIBD2531J042	9.3750	17Y	10/5/2031	6165	16.88					4.8613	4.6543	4.6491
FXTN 20-18	PIBD2032B183	5.8750	18Y	2/2/2032	6285	17.21	2.000000	4.8000	12:14:39 PM	4.8000	4.8918	4.6911	4.6864
RTB 20-01	PIID2032C014	5.8750	18Y	3/1/2032	6313	17.28	123.540000	4.6900	3:13:08 PM	4.5898	4.8990	4.6997	4.6952
FXTN 20-19	PIBD2032I195	5.7500	18Y	9/27/2032	6523	17.86					4.9524	4.7641	4.7605
FXTN 25-05	PIBD2532K057	8.5000	19Y	11/29/2032	6586	18.03					4.9684	4.7834	4.7802
FXTN 20-20	PIBD2033C206	3.6250	19Y	3/21/2033	6698	18.34	6,925.010000	4.2515	4:11:07 PM	4.2894	4.9969	4.8178	4.8150
FXTN 25-06 *	PIBD2534K062	9.2500	20Y	11/5/2034	7292	19.96					5.1479	5.0000	5.0000
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	7621	20.87					5.0568	4.9238	4.9174
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	7698	21.08	1,924.000000	4.8150	2:29:34 PM	4.8172	5.0355	4.9060	4.8981
FXTN 25-09	PIBD2536I097	7.6250	25Y	9/29/2036	7986	21.86					4.9558	4.8393	4.8257
FXTN 25-10	PIBD2537H103	5.7500	25Y	8/16/2037	8307	22.74	31.000000	5.0000	11:35:44 AM	5.0000	4.8670	4.7650	4.7451

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RTB 25-01 *	PIID2537J015	6.1250	25Y	10/24/2037	8376	22.93	2,890.632160	4.6450	4:08:19 PM	4.6655	4.8479	4.7490	4.7278