

Interpolated Bonds
November 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	3M	2/24/2015	88	0.24					1.6634	1.5000	1.5000
FXTN 05-68	PIBD0515E685	6.3750	5M	5/13/2015	166	0.45					1.8597	1.6923	1.6923
FXTN 07-47	PIBD0715E477	8.3750	6M	5/22/2015	175	0.48					1.8850	1.7170	1.7170
FXTN 04-20	PIBD0415G203	4.8750	8M	7/21/2015	235	0.64					1.9961	1.8279	1.8279
RTB 05-09	PIID0515H097	5.8750	9M	8/19/2015	264	0.72					2.0427	1.8750	1.8750
FXTN 10-37	PIBD1015H370	11.8750	9M	8/25/2015	270	0.74					2.0524	1.8847	1.8847
FXTN 05-69	PIBD0515K697	4.6250	1Y	11/25/2015	362	0.99					2.2080	2.0264	2.0264
FXTN 10-38	PIBD1015L384	10.1250	1.5Y	12/15/2015	382	1.05					2.2474	2.0515	2.0515
FXTN 10-39	PIBD1016A393	9.2500	1.5Y	1/12/2016	410	1.12					2.3025	2.0867	2.0867
FXTN 07-48	PIBD0716A488	7.0000	1.5Y	1/27/2016	425	1.16					2.3320	2.1056	2.1056
RTB 05-10	PIID0516C107	6.0000	1.5Y	3/3/2016	461	1.26					2.4028	2.1508	2.1508
FXTN 10-40	PIBD1016C407	7.5000	1.5Y	3/30/2016	488	1.34					2.4559	2.1847	2.1847
FXTN 03-20	PIBD0316D206	1.6250	1.5Y	4/25/2016	514	1.41					2.5071	2.2174	2.2174
FXTN 10-41	PIBD1016D416	7.0000	1.5Y	4/27/2016	516	1.41					2.5110	2.2199	2.2199
FXTN 10-42	PIBD1016I420	9.1250	2Y	9/4/2016	646	1.77	1.000000	2.4000	2:30:23 PM	2.4000	2.7668	2.3833	2.3833
RTB 07-01	PIID0716I018	7.0000	2Y	9/24/2016	666	1.82					2.8061	2.4084	2.4084
FXTN 10-43 *	PIBD1016K436	6.2500	2Y	11/16/2016	719	1.97					2.9104	2.4750	2.4750
FXTN 07-49	PIBD0717C493	7.0000	2.5Y	3/31/2017	854	2.34					3.0609	2.5601	2.6357
FXTN 20-01	PIBD2017D011	14.3750	2.5Y	4/24/2017	878	2.40					3.0876	2.5752	2.6643
FXTN 03-21	PIBD0317E212	2.8750	2.5Y	5/22/2017	906	2.48	1,492.530000	2.5350	2:35:52 PM	2.5306	3.1188	2.5929	2.6976
FXTN 05-70	PIBD0517G705	4.6250	3Y	7/5/2017	950	2.60					3.1679	2.6206	2.7500
RTB 07-02	PIID0717H026	6.6250	3Y	8/19/2017	995	2.72					3.2180	2.6489	2.8036
FXTN 10-44	PIBD1017H447	7.7500	3Y	8/23/2017	999	2.74					3.2225	2.6515	2.8083
FXTN 07-50	PIBD0717J502	5.3750	3Y	10/28/2017	1065	2.92					3.2960	2.6931	2.8869
FXTN 05-71 *	PIBD0517K719	4.1250	3Y	11/8/2017	1076	2.95	80.000000	2.9000	3:17:27 PM	2.9000	3.3083	2.7000	2.9000
FXTN 10-45	PIBD1018A451	5.8750	3.5Y	1/31/2018	1160	3.18					3.3343	2.8003	2.9557
FXTN 05-72	PIBD0518E723	2.1250	3.5Y	5/23/2018	1272	3.48	0.500000	2.9750	11:23:01 AM	2.9750	3.3690	2.9340	3.0300
FXTN 07-51	PIBD0718H511	5.0000	4Y	8/18/2018	1359	3.72	1.350000	3.0000	8:49:30 AM	3.0000	3.3959	3.0378	3.0877
FXTN 10-47 *	PIBD1018K478	8.8750	4Y	11/20/2018	1453	3.98					3.4250	3.1500	3.1500
FXTN 10-48	PIBD1019B485	7.8750	4.5Y	2/19/2019	1544	4.23					3.4281	3.1723	3.1732
FXTN 07-53	PIBD0719D531	5.0000	4.5Y	4/26/2019	1610	4.41					3.4303	3.1884	3.1900
FXTN 07-54	PIBD0719G547	4.7500	5Y	7/19/2019	1694	4.64					3.4332	3.2090	3.2113
FXTN 07-55	PIBD0719H555	4.7500	5Y	8/30/2019	1736	4.75					3.4346	3.2192	3.2220
FXTN 07-56 *	PIBD0719K560	3.8750	5Y	11/22/2019	1820	4.98	1,735.170000	3.2550	4:09:31 PM	3.2434	3.4375	3.2398	3.2434
FXTN 10-50	PIBD1020B508	7.7500	5.5Y	2/18/2020	1908	5.22					3.5098	3.3041	3.2800
RTB 10-01	PIID1020H015	7.2500	6Y	8/19/2020	2091	5.72	10.000000	3.6000	2:34:29 PM	3.6000	3.6601	3.4377	3.3560
FXTN 10-51	PIBD1020I510	6.1250	6Y	9/16/2020	2119	5.80					3.6831	3.4581	3.3677
FXTN 10-52	PIBD1020L525	5.8750	6.5Y	12/16/2020	2210	6.05					3.7579	3.5246	3.4055
RTB 10-02	PIID1021C027	7.3750	6.5Y	3/3/2021	2287	6.26					3.8211	3.5808	3.4375
FXTN 07-57	PIBD0721C574	3.5000	6.5Y	3/20/2021	2304	6.31	500.000000	3.4650	10:50:41 AM	3.4650	3.8351	3.5932	3.4445
FXTN 10-53	PIBD1021D531	6.5000	6.5Y	4/28/2021	2343	6.41					3.8671	3.6217	3.4607

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RTB 10-03	PIID1021J039	5.7500	7Y	10/20/2021	2518	6.89					4.0109	3.7494	3.5335
FXTN 10-55 *	PIBD1021K551	5.7500	7Y	11/24/2021	2553	6.99	170.000000	3.5470	3:25:11 PM	3.5480	4.0396	3.7750	3.5480
FXTN 10-54	PIBD1022G545	6.3750	7.5Y	1/19/2022	2609	7.14					4.0486	3.7715	3.5563
FXTN 20-02	PIBD2022C021	15.0000	7.5Y	3/14/2022	2663	7.29					4.0574	3.7681	3.5643
FXTN 10-56	PIBD1022H562	4.8750	8Y	8/2/2022	2804	7.68					4.0802	3.7592	3.5852
FXTN 10-57	PIBD1022I570	4.7500	8Y	9/13/2022	2846	7.79					4.0869	3.7565	3.5915
FXTN 20-03	PIBD2022J033	12.7500	8Y	10/17/2022	2880	7.89					4.0924	3.7544	3.5965
FXTN 10-58	PIBD1022L585	4.0000	8.5Y	12/6/2022	2930	8.02					4.1005	3.7513	3.6039
FXTN 20-04	PIBD2023B048	13.0000	8.5Y	2/20/2023	3006	8.23					4.1128	3.7465	3.6152
FXTN 20-05	PIBD2023E054	11.8750	8.5Y	5/29/2023	3104	8.50					4.1286	3.7403	3.6298
RTB 10-04	PIID1023H046	3.2500	9Y	8/15/2023	3182	8.71	125.823578	3.7475	3:43:57 PM	3.7147	4.1412	3.7354	3.6413
FXTN 20-06	PIBD2023J068	11.3750	9Y	10/23/2023	3251	8.90					4.1524	3.7310	3.6516
FXTN 20-07	PIBD2024F075	12.3750	10Y	6/3/2024	3475	9.51					4.1886	3.7169	3.6848
FXTN 20-08	PIBD2024H086	12.8750	10Y	8/5/2024	3538	9.69					4.1988	3.7130	3.6942
FXTN 10-59	PIBD1024H595	4.1250	10Y	8/20/2024	3553	9.73	7,173.795000	3.7150	3:52:27 PM	3.7087	4.2012	3.7120	3.6964
FXTN 20-09 *	PIBD2024K091	13.7500	10Y	11/11/2024	3636	9.95					4.2146	3.7068	3.7087
FXTN 20-10	PIBD2025D103	12.1250	10.5Y	4/14/2025	3790	10.38					4.2551	3.7614	3.7632
FXTN 20-11	PIBD2025J116	12.1250	11Y	10/20/2025	3979	10.89					4.3048	3.8285	3.8302
FXTN 25-01	PIBD2525K015	18.2500	12Y	11/29/2025	4019	11.00					4.3153	3.8426	3.8443
FXTN 20-12	PIBD2026A122	10.2500	12Y	1/19/2026	4070	11.14	0.329000	3.7500	9:14:37 AM	3.7500	4.3287	3.8607	3.8624
RTB 15-01	PIID1526J019	6.2500	12Y	10/20/2026	4344	11.89	58.000000	4.0600	12:03:13 PM	4.0543	4.4007	3.9579	3.9595
FXTN 20-13	PIBD2026L139	8.0000	13Y	12/7/2026	4392	12.02					4.4133	3.9749	3.9765
RTB 15-02	PIID1527C023	5.3750	13Y	3/1/2027	4476	12.25					4.4354	4.0047	4.0062
FXTN 20-14	PIBD2027I140	8.6250	13Y	9/6/2027	4665	12.77					4.4851	4.0718	4.0731
FXTN 20-15	PIBD2028L151	9.5000	15Y	12/4/2028	5120	14.02					4.6046	4.2332	4.2343
FXTN 20-16	PIBD2030E166	8.7500	16Y	5/27/2030	5659	15.49	167.000000	4.4500	12:16:23 PM	4.4250	4.7463	4.4243	4.4252
FXTN 25-02	PIBD2530G029	12.5000	16Y	7/28/2030	5721	15.66					4.7626	4.4463	4.4471
FXTN 25-03	PIBD2531A032	11.2500	17Y	1/26/2031	5903	16.16					4.8104	4.5109	4.5116
FXTN 20-17	PIBD2031G171	8.0000	17Y	7/19/2031	6077	16.64	5,190.000000	4.1400	3:56:04 PM	4.1021	4.8562	4.5726	4.5732
FXTN 25-04	PIBD2531J042	9.3750	17Y	10/5/2031	6155	16.85					4.8767	4.6003	4.6009
FXTN 20-18	PIBD2032B183	5.8750	18Y	2/2/2032	6275	17.18					4.9082	4.6428	4.6434
RTB 20-01	PIID2032C014	5.8750	18Y	3/1/2032	6303	17.26	455.500000	4.5500	11:20:46 AM	4.2509	4.9156	4.6528	4.6533
FXTN 20-19	PIBD2032I195	5.7500	18Y	9/27/2032	6513	17.83	5.000000	4.7000	11:05:38 AM	4.7000	4.9708	4.7272	4.7276
FXTN 25-05	PIBD2532K057	8.5000	19Y	11/29/2032	6576	18.00					4.9873	4.7496	4.7500
FXTN 20-20	PIBD2033C206	3.6250	19Y	3/21/2033	6688	18.31	407.350000	4.0950	3:44:41 PM	4.0641	5.0168	4.7893	4.7896
FXTN 25-06 *	PIBD2534K062	9.2500	20Y	11/5/2034	7282	19.94					5.1729	5.0000	5.0000
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	7611	20.84					5.0496	4.8472	4.8564
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	7688	21.05	150.355000	4.6500	4:00:38 PM	4.6502	5.0208	4.8114	4.8227
FXTN 25-09	PIBD2536I097	7.6250	25Y	9/29/2036	7976	21.84	50.000000	4.7000	3:45:02 PM	4.7000	4.9128	4.6776	4.6970
FXTN 25-10	PIBD2537H103	5.7500	25Y	8/16/2037	8297	22.72					4.7926	4.5285	4.5568

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RTB 25-01 *	PIID2537J015	6.1250	25Y	10/24/2037	8366	22.90	675.165000	4.4950	3:59:11 PM	4.4864	4.7667	4.4964	4.5267