

Interpolated Bonds
December 12, 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	2M	2/24/2015	71	0.19					2.2652	2.1143	2.1143
FXTN 05-68	PIBD0515E685	6.3750	5M	5/13/2015	149	0.41					2.3646	2.1962	2.1962
FXTN 07-47	PIBD0715E477	8.3750	5M	5/22/2015	158	0.43					2.3779	2.2085	2.2085
FXTN 04-20	PIBD0415G203	4.8750	7M	7/21/2015	218	0.60					2.4167	2.2448	2.2197
RTB 05-09	PIID0515H097	5.8750	8M	8/19/2015	247	0.68	51.000000	2.5000	3:05:28 PM	2.5000	2.4293	2.2567	2.2165
FXTN 10-37	PIBD1015H370	11.8750	8M	8/25/2015	253	0.69					2.4319	2.2592	2.2159
FXTN 05-69	PIBD0515K697	4.6250	1Y	11/25/2015	345	0.94	530.000000	2.2050	11:57:17 AM	2.2050	2.4720	2.2971	2.2058
FXTN 10-38	PIBD1015L384	10.1250	1Y	12/15/2015	365	1.00					2.4854	2.3061	2.2147
FXTN 10-39	PIBD1016A393	9.2500	1.5Y	1/12/2016	393	1.08					2.5077	2.3193	2.2355
FXTN 07-48	PIBD0716A488	7.0000	1.5Y	1/27/2016	408	1.12	859.914000	2.1000	12:00:31 PM	2.1203	2.5197	2.3264	2.2466
RTB 05-10	PIID0516C107	6.0000	1.5Y	3/3/2016	444	1.22					2.5484	2.3434	2.2733
FXTN 10-40	PIBD1016C407	7.5000	1.5Y	3/30/2016	471	1.29					2.5699	2.3561	2.2934
FXTN 03-20	PIBD0316D206	1.6250	1.5Y	4/25/2016	497	1.36	1,350.000000	2.3250	12:06:10 PM	2.1941	2.5907	2.3684	2.3127
FXTN 10-41	PIBD1016D416	7.0000	1.5Y	4/27/2016	499	1.37					2.5923	2.3693	2.3142
FXTN 10-42	PIBD1016I420	9.1250	2Y	9/4/2016	629	1.72					2.6960	2.4306	2.4108
RTB 07-01	PIID0716I018	7.0000	2Y	9/24/2016	649	1.78	2.000000	2.2500	3:02:11 PM	2.3000	2.7119	2.4400	2.4256
FXTN 10-43 *	PIBD1016K436	6.2500	2Y	11/16/2016	702	1.92					2.7542	2.4650	2.4650
FXTN 07-49	PIBD0717C493	7.0000	2.5Y	3/31/2017	837	2.29	250.000000	2.6500	4:11:33 PM	2.6500	2.9496	2.6389	2.6389
FXTN 20-01	PIBD2017D011	14.3750	2.5Y	4/24/2017	861	2.36					2.9843	2.6699	2.6699
FXTN 03-21	PIBD0317E212	2.8750	2.5Y	5/22/2017	889	2.43	200.000000	2.5000	10:05:01 AM	2.5325	3.0248	2.7060	2.7060
FXTN 05-70	PIBD0517G705	4.6250	3Y	7/5/2017	933	2.55					3.0885	2.7626	2.7626
RTB 07-02	PIID0717H026	6.6250	3Y	8/19/2017	978	2.68					3.1536	2.8206	2.8206
FXTN 10-44	PIBD1017H447	7.7500	3Y	8/23/2017	982	2.69					3.1594	2.8258	2.8258
FXTN 07-50	PIBD0717J502	5.3750	3Y	10/28/2017	1048	2.87					3.2549	2.9108	2.9108
FXTN 05-71 *	PIBD0517K719	4.1250	3Y	11/8/2017	1059	2.90					3.2708	2.9250	2.9250
FXTN 10-45	PIBD1018A451	5.8750	3.5Y	1/31/2018	1143	3.13	72.000000	2.9750	3:53:13 PM	2.9739	3.2991	2.9696	2.9696
FXTN 05-72	PIBD0518E723	2.1250	3.5Y	5/23/2018	1255	3.44					3.3369	3.0290	3.0290
FXTN 07-51	PIBD0718H511	5.0000	4Y	8/18/2018	1342	3.67	200.000000	3.1250	11:27:55 AM	3.1250	3.3662	3.0751	3.0751
FXTN 10-47 *	PIBD1018K478	8.8750	4Y	11/20/2018	1436	3.93					3.3979	3.1250	3.1250
FXTN 10-48	PIBD1019B485	7.8750	4.5Y	2/19/2019	1527	4.18					3.4091	3.1614	3.1614
FXTN 07-53	PIBD0719D531	5.0000	4.5Y	4/26/2019	1593	4.36					3.4172	3.1877	3.1878
FXTN 07-54	PIBD0719G547	4.7500	5Y	7/19/2019	1677	4.59					3.4275	3.2213	3.2214
FXTN 07-55	PIBD0719H555	4.7500	5Y	8/30/2019	1719	4.71					3.4326	3.2380	3.2382
FXTN 07-56 *	PIBD0719K560	3.8750	5Y	11/22/2019	1803	4.94	3,021.200000	3.2250	3:05:31 PM	3.2718	3.4429	3.2716	3.2718
FXTN 10-50	PIBD1020B508	7.7500	5.5Y	2/18/2020	1891	5.18					3.5095	3.3260	3.3232
RTB 10-01	PIID1020H015	7.2500	6Y	8/19/2020	2074	5.68					3.6481	3.4392	3.4301
FXTN 10-51	PIBD1020I510	6.1250	6Y	9/16/2020	2102	5.75					3.6693	3.4565	3.4465
FXTN 10-52	PIBD1020L525	5.8750	6.5Y	12/16/2020	2193	6.00					3.7382	3.5128	3.4996
RTB 10-02	PIID1021C027	7.3750	6.5Y	3/3/2021	2270	6.21					3.7965	3.5605	3.5446
FXTN 07-57	PIBD0721C574	3.5000	6.5Y	3/20/2021	2287	6.26	1,550.000000	3.4945	3:53:22 PM	3.4889	3.8094	3.5710	3.5545
FXTN 10-53	PIBD1021D531	6.5000	6.5Y	4/28/2021	2326	6.37					3.8389	3.5951	3.5773

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RTB 10-03	PIID1021J039	5.7500	7Y	10/20/2021	2501	6.85					3.9714	3.7034	3.6796
FXTN 10-55 *	PIBD1021K551	5.7500	7Y	11/24/2021	2536	6.94	3.369000	3.8500	3:21:12 PM	3.7665	3.9979	3.7250	3.7000
FXTN 10-54	PIBD1022G545	6.3750	7.5Y	1/19/2022	2592	7.10	130.000000	3.5975	3:57:47 PM	3.5967	4.0065	3.7232	3.6995
FXTN 20-02	PIBD2022C021	15.0000	7.5Y	3/14/2022	2646	7.24					4.0148	3.7214	3.6990
FXTN 10-56	PIBD1022H562	4.8750	8Y	8/2/2022	2787	7.63					4.0365	3.7168	3.6977
FXTN 10-57	PIBD1022I570	4.7500	8Y	9/13/2022	2829	7.75					4.0430	3.7154	3.6973
FXTN 20-03	PIBD2022J033	12.7500	8Y	10/17/2022	2863	7.84					4.0482	3.7143	3.6970
FXTN 10-58	PIBD1022L585	4.0000	8Y	12/6/2022	2913	7.98	10.640000	3.7200	3:30:26 PM	3.7204	4.0559	3.7127	3.6965
FXTN 20-04	PIBD2023B048	13.0000	8.5Y	2/20/2023	2989	8.18					4.0676	3.7102	3.6958
FXTN 20-05	PIBD2023E054	11.8750	8.5Y	5/29/2023	3087	8.45					4.0827	3.7070	3.6949
RTB 10-04	PIID1023H046	3.2500	9Y	8/15/2023	3165	8.67	104.293000	3.7000	3:59:55 PM	3.7170	4.0947	3.7045	3.6942
FXTN 20-06	PIBD2023J068	11.3750	9Y	10/23/2023	3234	8.85					4.1053	3.7022	3.6936
FXTN 20-07	PIBD2024F075	12.3750	9.5Y	6/3/2024	3458	9.47					4.1398	3.6949	3.6915
FXTN 20-08	PIBD2024H086	12.8750	10Y	8/5/2024	3521	9.64					4.1495	3.6929	3.6909
FXTN 10-59	PIBD1024H595	4.1250	10Y	8/20/2024	3536	9.68	4,460.579600	3.6950	3:46:08 PM	3.6900	4.1518	3.6924	3.6908
FXTN 20-09 *	PIBD2024K091	13.7500	10Y	11/11/2024	3619	9.91					4.1646	3.6897	3.6900
FXTN 20-10	PIBD2025D103	12.1250	10.5Y	4/14/2025	3773	10.33					4.2066	3.7450	3.7453
FXTN 20-11	PIBD2025J116	12.1250	11Y	10/20/2025	3962	10.85					4.2581	3.8130	3.8132
FXTN 25-01	PIBD2525K015	18.2500	11Y	11/29/2025	4002	10.96					4.2690	3.8273	3.8276
FXTN 20-12	PIBD2026A122	10.2500	12Y	1/19/2026	4053	11.10					4.2829	3.8457	3.8459
RTB 15-01	PIID1526J019	6.2500	12Y	10/20/2026	4327	11.85	13.000000	4.3000	3:39:20 PM	4.3000	4.3576	3.9441	3.9444
FXTN 20-13	PIBD2026L139	8.0000	12Y	12/7/2026	4375	11.98					4.3706	3.9614	3.9616
RTB 15-02	PIID1527C023	5.3750	13Y	3/1/2027	4459	12.21	35.195000	4.2250	3:48:10 PM	4.2212	4.3935	3.9916	3.9918
FXTN 20-14	PIBD2027I140	8.6250	13Y	9/6/2027	4648	12.73					4.4450	4.0595	4.0597
FXTN 20-15	PIBD2028L151	9.5000	14Y	12/4/2028	5103	13.97					4.5691	4.2230	4.2232
FXTN 20-16	PIBD2030E166	8.7500	16Y	5/27/2030	5642	15.45					4.7160	4.4167	4.4169
FXTN 25-02	PIBD2530G029	12.5000	16Y	7/28/2030	5704	15.62					4.7329	4.4390	4.4391
FXTN 25-03	PIBD2531A032	11.2500	17Y	1/26/2031	5886	16.11					4.7825	4.5044	4.5045
FXTN 20-17	PIBD2031G171	8.0000	17Y	7/19/2031	6060	16.59	4,333.000000	4.0900	3:58:53 PM	4.0823	4.8299	4.5669	4.5670
FXTN 25-04	PIBD2531J042	9.3750	17Y	10/5/2031	6138	16.80					4.8511	4.5950	4.5951
FXTN 20-18	PIBD2032B183	5.8750	18Y	2/2/2032	6258	17.13	1.703000	4.6000	10:53:03 AM	4.6000	4.8838	4.6381	4.6382
RTB 20-01	PIID2032C014	5.8750	18Y	3/1/2032	6286	17.21	25.004000	4.3950	3:05:19 PM	4.4001	4.8915	4.6482	4.6482
FXTN 20-19	PIBD2032I195	5.7500	18Y	9/27/2032	6496	17.79					4.9487	4.7236	4.7237
FXTN 25-05	PIBD2532K057	8.5000	18Y	11/29/2032	6559	17.96					4.9659	4.7463	4.7463
FXTN 20-20	PIBD2033C206	3.6250	19Y	3/21/2033	6671	18.26	2,833.156000	4.0900	3:38:52 PM	4.0511	4.9964	4.7865	4.7866
FXTN 25-06 *	PIBD2534K062	9.2500	20Y	11/5/2034	7265	19.89					5.1583	5.0000	5.0000
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	7594	20.79					5.0540	4.8448	4.8488
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	7671	21.00	1.500000	5.3000	8:53:06 AM	5.3000	5.0296	4.8085	4.8134
FXTN 25-09	PIBD2536I097	7.6250	25Y	9/29/2036	7959	21.79					4.9383	4.6726	4.6811
FXTN 25-10	PIBD2537H103	5.7500	25Y	8/16/2037	8280	22.67	5.000000	4.8500	11:29:42 AM	4.8500	4.8365	4.5212	4.5336

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RTB 25-01 *	PIID2537J015	6.1250	25Y	10/24/2037	8349	22.86	509.428000	4.5000	3:29:56 PM	4.4961	4.8146	4.4886	4.5019