

Interpolated Bonds  
December 23, 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	57	0.16					2.5396	2.3750	2.3750
FXTN 05-68	PIBD0515E685	6.3750	5M	5/13/2015	135	0.37					2.5816	2.3365	2.3365
FXTN 07-47	PIBD0715E477	8.3750	5M	5/22/2015	144	0.39					2.5945	2.3266	2.3266
FXTN 04-20	PIBD0415G203	4.8750	7M	7/21/2015	204	0.56					2.6710	2.3037	2.2905
RTB 05-09	PIID0515H097	5.8750	8M	8/19/2015	233	0.64	38.500000	2.1000	3:42:13 PM	2.1000	2.6926	2.3679	2.3250
FXTN 10-37	PIBD1015H370	11.8750	8M	8/25/2015	239	0.65					2.6970	2.3811	2.3321
FXTN 05-69	PIBD0515K697	4.6250	11M	11/25/2015	331	0.91					2.7653	2.5845	2.4417
FXTN 10-38	PIBD1015L384	10.1250	1Y	12/15/2015	351	0.96					2.7862	2.6056	2.4537
FXTN 10-39	PIBD1016A393	9.2500	1.5Y	1/12/2016	379	1.04					2.8200	2.6176	2.4617
FXTN 07-48	PIBD0716A488	7.0000	1.5Y	1/27/2016	394	1.08					2.8381	2.6240	2.4660
RTB 05-10	PIID0516C107	6.0000	1.5Y	3/3/2016	430	1.18	0.500000	2.5000	11:44:57 AM	2.5000	2.8816	2.6394	2.4763
FXTN 10-40	PIBD1016C407	7.5000	1.5Y	3/30/2016	457	1.25					2.9142	2.6510	2.4840
FXTN 03-20	PIBD0316D206	1.6250	1.5Y	4/25/2016	483	1.32	300.000000	2.3005	3:19:29 PM	2.3005	2.9456	2.6621	2.4914
FXTN 10-41	PIBD1016D416	7.0000	1.5Y	4/27/2016	485	1.33					2.9480	2.6630	2.4920
FXTN 10-42	PIBD1016I420	9.1250	2Y	9/4/2016	615	1.68	33.010000	2.4500	11:37:55 AM	2.4738	3.1050	2.7187	2.5291
RTB 07-01	PIID0716I018	7.0000	2Y	9/24/2016	635	1.74					3.1292	2.7273	2.5349
FXTN 10-43 *	PIBD1016K436	6.2500	2Y	11/16/2016	688	1.88					3.1932	2.7500	2.5500
FXTN 07-49	PIBD0717C493	7.0000	2.5Y	3/31/2017	823	2.25	100.000000	2.7000	3:40:43 PM	2.7000	3.3307	2.9863	2.7107
FXTN 20-01	PIBD2017D011	14.3750	2.5Y	4/24/2017	847	2.32					3.3551	3.0284	2.7393
FXTN 03-21	PIBD0317E212	2.8750	2.5Y	5/22/2017	875	2.40	561.500000	2.7505	4:05:29 PM	2.7340	3.3837	3.0774	2.7726
FXTN 05-70	PIBD0517G705	4.6250	3Y	7/5/2017	919	2.52					3.4285	3.1544	2.8250
RTB 07-02	PIID0717H026	6.6250	3Y	8/19/2017	964	2.64					3.4743	3.2332	2.8786
FXTN 10-44	PIBD1017H447	7.7500	3Y	8/23/2017	968	2.65					3.4784	3.2402	2.8833
FXTN 07-50	PIBD0717J502	5.3750	3Y	10/28/2017	1034	2.83					3.5456	3.3557	2.9619
FXTN 05-71 *	PIBD0517K719	4.1250	3Y	11/8/2017	1045	2.86	97.000000	2.9750	3:41:53 PM	2.9750	3.5568	3.3750	2.9750
FXTN 10-45	PIBD1018A451	5.8750	3.5Y	1/31/2018	1129	3.09					3.5801	3.3973	3.0842
FXTN 05-72	PIBD0518E723	2.1250	3.5Y	5/23/2018	1241	3.40					3.6112	3.4270	3.2297
FXTN 07-51	PIBD0718H511	5.0000	4Y	8/18/2018	1328	3.64					3.6353	3.4501	3.3428
FXTN 10-47 *	PIBD1018K478	8.8750	4Y	11/20/2018	1422	3.89					3.6614	3.4750	3.4650
FXTN 10-48	PIBD1019B485	7.8750	4.5Y	2/19/2019	1513	4.14	43.000000	3.2750	8:48:47 AM	3.2750	3.6609	3.4564	3.4458
FXTN 07-53	PIBD0719D531	5.0000	4.5Y	4/26/2019	1579	4.32					3.6606	3.4429	3.4319
FXTN 07-54	PIBD0719G547	4.7500	5Y	7/19/2019	1663	4.55					3.6602	3.4257	3.4142
FXTN 07-55	PIBD0719H555	4.7500	5Y	8/30/2019	1705	4.67					3.6599	3.4172	3.4053
FXTN 07-56 *	PIBD0719K560	3.8750	5Y	11/22/2019	1789	4.90	200.200000	3.3750	3:41:28 PM	3.3876	3.6595	3.4000	3.3876
FXTN 10-50	PIBD1020B508	7.7500	5.5Y	2/18/2020	1877	5.14					3.7217	3.4720	3.4551
RTB 10-01	PIID1020H015	7.2500	6Y	8/19/2020	2060	5.64	250.000000	3.8000	8:53:46 AM	3.8000	3.8509	3.6218	3.5955
FXTN 10-51	PIBD1020I510	6.1250	6Y	9/16/2020	2088	5.72					3.8707	3.6447	3.6170
FXTN 10-52	PIBD1020L525	5.8750	6Y	12/16/2020	2179	5.97	5.000000	3.5000	10:54:35 AM	3.5000	3.9350	3.7192	3.6868
RTB 10-02	PIID1021C027	7.3750	6.5Y	3/3/2021	2256	6.18	155.000000	3.8500	8:47:36 AM	3.8500	3.9894	3.7823	3.7459
FXTN 07-57	PIBD0721C574	3.5000	6.5Y	3/20/2021	2273	6.22	50.000000	3.6000	3:19:21 PM	3.6000	4.0014	3.7962	3.7590
FXTN 10-53	PIBD1021D531	6.5000	6.5Y	4/28/2021	2312	6.33					4.0290	3.8281	3.7889

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RTB 10-03	PIID1021J039	5.7500	7Y	10/20/2021	2487	6.81					4.1526	3.9714	3.9231
FXTN 10-55 *	PIBD1021K551	5.7500	7Y	11/24/2021	2522	6.90					4.1773	4.0000	3.9500
FXTN 10-54	PIBD1022G545	6.3750	7.5Y	1/19/2022	2578	7.06	116.000000	3.7750	8:47:51 AM	3.7750	4.1888	3.9987	3.9490
FXTN 20-02	PIBD2022C021	15.0000	7.5Y	3/14/2022	2632	7.21					4.1999	3.9975	3.9480
FXTN 10-56	PIBD1022H562	4.8750	8Y	8/2/2022	2773	7.59					4.2289	3.9942	3.9454
FXTN 10-57	PIBD1022I570	4.7500	8Y	9/13/2022	2815	7.71					4.2376	3.9932	3.9446
FXTN 20-03	PIBD2022J033	12.7500	8Y	10/17/2022	2849	7.80					4.2445	3.9925	3.9440
FXTN 10-58	PIBD1022L585	4.0000	8Y	12/6/2022	2899	7.94					4.2548	3.9913	3.9430
FXTN 20-04	PIBD2023B048	13.0000	8.5Y	2/20/2023	2975	8.15					4.2705	3.9895	3.9416
FXTN 20-05	PIBD2023E054	11.8750	8.5Y	5/29/2023	3073	8.41					4.2906	3.9873	3.9398
RTB 10-04	PIID1023H046	3.2500	9Y	8/15/2023	3151	8.63	5.554000	3.7500	11:46:34 AM	3.8646	4.3066	3.9855	3.9384
FXTN 20-06	PIBD2023J068	11.3750	9Y	10/23/2023	3220	8.82					4.3208	3.9839	3.9371
FXTN 20-07	PIBD2024F075	12.3750	9.5Y	6/3/2024	3444	9.43					4.3669	3.9787	3.9330
FXTN 20-08	PIBD2024H086	12.8750	10Y	8/5/2024	3507	9.60					4.3798	3.9773	3.9318
FXTN 10-59	PIBD1024H595	4.1250	10Y	8/20/2024	3522	9.64	100.000000	3.9300	3:27:51 PM	3.9300	4.3829	3.9769	3.9315
FXTN 20-09 *	PIBD2024K091	13.7500	10Y	11/11/2024	3605	9.87					4.4000	3.9750	3.9300
FXTN 20-10	PIBD2025D103	12.1250	10.5Y	4/14/2025	3759	10.29					4.4324	4.0183	3.9741
FXTN 20-11	PIBD2025J116	12.1250	11Y	10/20/2025	3948	10.81					4.4721	4.0714	4.0283
FXTN 25-01	PIBD2525K015	18.2500	11Y	11/29/2025	3988	10.92					4.4805	4.0827	4.0398
FXTN 20-12	PIBD2026A122	10.2500	12Y	1/19/2026	4039	11.06					4.4912	4.0970	4.0544
RTB 15-01	PIID1526J019	6.2500	12Y	10/20/2026	4313	11.81					4.5487	4.1740	4.1329
FXTN 20-13	PIBD2026L139	8.0000	12Y	12/7/2026	4361	11.94					4.5588	4.1875	4.1467
RTB 15-02	PIID1527C023	5.3750	13Y	3/1/2027	4445	12.17					4.5765	4.2111	4.1708
FXTN 20-14	PIBD2027I140	8.6250	13Y	9/6/2027	4634	12.69					4.6162	4.2643	4.2249
FXTN 20-15	PIBD2028L151	9.5000	14Y	12/4/2028	5089	13.93					4.7117	4.3922	4.3553
FXTN 20-16	PIBD2030E166	8.7500	16Y	5/27/2030	5628	15.41					4.8250	4.5437	4.5098
FXTN 25-02	PIBD2530G029	12.5000	16Y	7/28/2030	5690	15.58					4.8380	4.5612	4.5276
FXTN 25-03	PIBD2531A032	11.2500	17Y	1/26/2031	5872	16.08					4.8762	4.6123	4.5798
FXTN 20-17	PIBD2031G171	8.0000	17Y	7/19/2031	6046	16.55	200.000000	4.2000	2:30:53 PM	4.1994	4.9128	4.6612	4.6296
FXTN 25-04	PIBD2531J042	9.3750	17Y	10/5/2031	6124	16.77					4.9292	4.6832	4.6520
FXTN 20-18	PIBD2032B183	5.8750	18Y	2/2/2032	6244	17.10					4.9544	4.7169	4.6864
RTB 20-01	PIID2032C014	5.8750	18Y	3/1/2032	6272	17.17	1.000000	4.6500	2:48:42 PM	4.6500	4.9602	4.7248	4.6944
FXTN 20-19	PIBD2032I195	5.7500	18Y	9/27/2032	6482	17.75					5.0044	4.7838	4.7546
FXTN 25-05	PIBD2532K057	8.5000	18Y	11/29/2032	6545	17.92					5.0176	4.8015	4.7726
FXTN 20-20	PIBD2033C206	3.6250	19Y	3/21/2033	6657	18.23	2.551000	4.1500	10:05:56 AM	4.2668	5.0411	4.8330	4.8048
FXTN 25-06 *	PIBD2534K062	9.2500	20Y	11/5/2034	7251	19.85					5.1659	5.0000	4.9750
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	7580	20.75					5.1005	4.8487	4.8851
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	7657	20.96	260.275000	4.7150	2:13:46 PM	4.7113	5.0852	4.8133	4.8640
FXTN 25-09	PIBD2536I097	7.6250	25Y	9/29/2036	7945	21.75					5.0280	4.6808	4.7853
FXTN 25-10	PIBD2537H103	5.7500	25Y	8/16/2037	8266	22.63					4.9642	4.5331	4.6976
RTB 25-01 *	PIID2537J015	6.1250	25Y	10/24/2037	8335	22.82	52.200000	4.5000	3:10:23 PM	4.5163	4.9505	4.5014	4.6787