Interpolated Bonds
January 13, 2015

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	1M	2/24/2015	41	0.11					2.5928	2.3453	2.2572
FXTN 05-68	PIBD0515E685	6.3750	4M	5/13/2015	119	0.33					2.3439	2.1808	2.1615
FXTN 07-47	PIBD0715E477	8.3750	4M	5/22/2015	128	0.35					2.3715	2.2080	2.1838
FXTN 04-20	PIBD0415G203	4.8750	6M	7/21/2015	188	0.51					2.5199	2.3522	2.3044
RTB 05-09	PIID0515H097	5.8750	7M	8/19/2015	217	0.59	2.050000	2.7000	3:28:02 PM	2.6951	2.5289	2.3571	2.3143
FXTN 10-37	PIBD1015H370	11.8750	8M	8/25/2015	223	0.61					2.5308	2.3582	2.3163
FXTN 05-69	PIBD0515K697	4.6250	11M	11/25/2015	315	0.86					2.5592	2.3738	2.3476
FXTN 10-38	PIBD1015L384	10.1250	11M	12/15/2015	335	0.92					2.5806	2.3787	2.3537
FXTN 10-39	PIBD1016A393	9.2500	1Y	1/12/2016	363	0.99					2.6218	2.3867	2.3617
FXTN 07-48	PIBD0716A488	7.0000	1.5Y	1/27/2016	378	1.03					2.6439	2.3910	2.3660
RTB 05-10	PIID0516C107	6.0000	1.5Y	3/3/2016	414	1.13	0.600000	2.1501	10:30:09 AM	2.1501	2.6970	2.4013	2.3763
FXTN 10-40	PIBD1016C407	7.5000	1.5Y	3/30/2016	441	1.21					2.7368	2.4090	2.3840
FXTN 03-20	PIBD0316D206	1.6250	1.5Y	4/25/2016	467	1.28	129.641200	1.9500	3:14:45 PM	2.2396	2.7751	2.4164	2.3914
FXTN 10-41	PIBD1016D416	7.0000	1.5Y	4/27/2016	469	1.28					2.7781	2.4170	2.3920
FXTN 10-42	PIBD1016I420	9.1250	2Y	9/4/2016	599	1.64					2.9697	2.4541	2.4291
RTB 07-01	PIID0716I018	7.0000	2Y	9/24/2016	619	1.69					2.9992	2.4599	2.4349
FXTN 10-43 *	PIBD1016K436	6.2500	2Y	11/16/2016	672	1.84					3.0773	2.4750	2.4500
FXTN 07-49	PIBD0717C493	7.0000	2.5Y	3/31/2017	807	2.21	2.800000	2.7000	10:48:27 AM	2.7000	3.2174	2.7397	2.7053
FXTN 20-01	PIBD2017D011	14.3750	2.5Y	4/24/2017	831	2.28					3.2423	2.7868	2.7506
FXTN 03-21	PIBD0317E212	2.8750	2.5Y	5/22/2017	859	2.35	250.000000	2.7000	2:21:00 PM	2.7000	3.2713	2.8417	2.8036
FXTN 05-70	PIBD0517G705	4.6250	2.5Y	7/5/2017	903	2.47					3.3170	2.9279	2.8868
RTB 07-02	PIID0717H026	6.6250	3Y	8/19/2017	948	2.60					3.3637	3.0162	2.9718
FXTN 10-44	PIBD1017H447	7.7500	3Y	8/23/2017	952	2.61					3.3678	3.0240	2.9794
FXTN 07-50	PIBD0717J502	5.3750	3Y	10/28/2017	1018	2.79					3.4363	3.1534	3.1042
FXTN 05-71 *	PIBD0517K719	4.1250	3Y	11/8/2017	1029	2.82					3.4477	3.1750	3.1250
FXTN 10-45	PIBD1018A451	5.8750	3.5Y	1/31/2018	1113	3.05					3.4801	3.2084	3.1640
FXTN 05-72	PIBD0518E723	2.1250	3.5Y	5/23/2018	1225	3.35	4.700000	3.1000	12:09:24 PM	2.9955	3.5233	3.2530	3.2160
FXTN 07-51	PIBD0718H511	5.0000	4Y	8/18/2018	1312	3.59	5.000000	3.1500	11:30:14 AM	3.0700	3.5569	3.2876	3.2564
FXTN 10-47 *	PIBD1018K478	8.8750	4Y	11/20/2018	1406	3.85					3.5932	3.3250	3.3000
FXTN 10-48	PIBD1019B485	7.8750	4.5Y	2/19/2019	1497	4.10					3.5583	3.2758	3.2546
FXTN 07-53	PIBD0719D531	5.0000	4.5Y	4/26/2019	1563	4.28					3.5329	3.2401	3.2217
FXTN 07-54	PIBD0719G547	4.7500	5Y	7/19/2019	1647	4.51					3.5007	3.1947	3.1798
FXTN 07-55	PIBD0719H555	4.7500	5Y	8/30/2019	1689	4.62					3.4845	3.1720	3.1588
FXTN 07-56 *	PIBD0719K560	3.8750	5Y	11/22/2019	1773	4.85	2,800.500000	3.1250	4:12:33 PM	3.1169	3.4523	3.1266	3.1169
FXTN 10-50	PIBD1020B508	7.7500	5.5Y	2/18/2020	1861	5.10	1.000000	3.3150	11:32:09 AM	3.3150	3.5241	3.2104	3.1899
RTB 10-01	PIID1020H015	7.2500	6Y	8/19/2020	2044	5.60					3.6733	3.3848	3.3417
FXTN 10-51	PIBD1020I510	6.1250	6Y	9/16/2020	2072	5.67					3.6961	3.4115	3.3650
FXTN 10-52	PIBD1020L525	5.8750	6Y	12/16/2020	2163	5.92					3.7703	3.4982	3.4404
RTB 10-02	PIID1021C027	7.3750	6.5Y	3/3/2021	2240	6.13					3.8331	3.5716	3.5043
FXTN 07-57	PIBD0721C574	3.5000	6.5Y	3/20/2021	2257	6.18	2,640.400000	3.2975	4:03:30 PM	3.2994	3.8470	3.5878	3.5184
FXTN 10-53	PIBD1021D531	6.5000	6.5Y	4/28/2021	2296	6.29					3.8788	3.6249	3.5508

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RTB 10-03	PIID1021J039	5.7500	7Y	10/20/2021	2471	6.77					4.0215	3.7917	3.6960
FXTN 10-55 *	PIBD1021K551	5.7500	7Y	11/24/2021	2506	6.86	15.585000	3.6500	11:16:42 AM	3.6462	4.0500	3.8250	3.7250
FXTN 10-54	PIBD1022G545	6.3750	7.5Y	1/19/2022	2562	7.01	6.700000	3.6475	11:50:49 AM	3.6475	4.0612	3.8137	3.7188
FXTN 20-02	PIBD2022C021	15.0000	7.5Y	3/14/2022	2616	7.16					4.0719	3.8029	3.7128
FXTN 10-56	PIBD1022H562	4.8750	8Y	8/2/2022	2757	7.55					4.1000	3.7746	3.6971
FXTN 10-57	PIBD1022I570	4.7500	8Y	9/13/2022	2799	7.66					4.1084	3.7661	3.6924
FXTN 20-03	PIBD2022J033	12.7500	8Y	10/17/2022	2833	7.76					4.1152	3.7593	3.6886
FXTN 10-58	PIBD1022L585	4.0000	8Y	12/6/2022	2883	7.89	10.000000	4.0000	11:22:27 AM	4.0000	4.1252	3.7493	3.6831
FXTN 20-04	PIBD2023B048	13.0000	8.5Y	2/20/2023	2959	8.10					4.1403	3.7340	3.6746
FXTN 20-05	PIBD2023E054	11.8750	8.5Y	5/29/2023	3057	8.37					4.1598	3.7143	3.6637
RTB 10-04	PIID1023H046	3.2500	9Y	8/15/2023	3135	8.58	190.306000	3.7450	3:33:01 PM	3.6877	4.1754	3.6986	3.6551
FXTN 20-06	PIBD2023J068	11.3750	9Y	10/23/2023	3204	8.77					4.1891	3.6848	3.6474
FXTN 20-07	PIBD2024F075	12.3750	9.5Y	6/3/2024	3428	9.39					4.2338	3.6397	3.6225
FXTN 20-08	PIBD2024H086	12.8750	10Y	8/5/2024	3491	9.56					4.2464	3.6271	3.6155
FXTN 10-59	PIBD1024H595	4.1250	10Y	8/20/2024	3506	9.60	17,191.957000	3.6050	4:11:54 PM	3.6046	4.2494	3.6241	3.6138
FXTN 20-09 *	PIBD2024K091	13.7500	10Y	11/11/2024	3589	9.83					4.2659	3.6074	3.6046
FXTN 20-10	PIBD2025D103	12.1250	10.5Y	4/14/2025	3743	10.25					4.3022	3.6652	3.6635
FXTN 20-11	PIBD2025J116	12.1250	11Y	10/20/2025	3932	10.77					4.3467	3.7361	3.7359
FXTN 25-01	PIBD2525K015	18.2500	11Y	11/29/2025	3972	10.87					4.3561	3.7511	3.7512
FXTN 20-12	PIBD2026A122	10.2500	12Y	1/19/2026	4023	11.01					4.3682	3.7702	3.7707
RTB 15-01	PIID1526J019	6.2500	12Y	10/20/2026	4297	11.76					4.4327	3.8730	3.8756
FXTN 20-13	PIBD2026L139	8.0000	12Y	12/7/2026	4345	11.90					4.4440	3.8910	3.8939
RTB 15-02	PIID1527C023	5.3750	13Y	3/1/2027	4429	12.13	115.305000	4.0000	3:36:30 PM	3.9904	4.4638	3.9225	3.9261
FXTN 20-14	PIBD2027I140	8.6250	13Y	9/6/2027	4618	12.64					4.5084	3.9934	3.9984
FXTN 20-15	PIBD2028L151	9.5000	14Y	12/4/2028	5073	13.89					4.6156	4.1640	4.1726
FXTN 20-16	PIBD2030E166	8.7500	16Y	5/27/2030	5612	15.36					4.7426	4.3662	4.3788
FXTN 25-02	PIBD2530G029	12.5000	16Y	7/28/2030	5674	15.53					4.7572	4.3895	4.4026
FXTN 25-03	PIBD2531A032	11.2500	17Y	1/26/2031	5856	16.03					4.8001	4.4577	4.4722
FXTN 20-17	PIBD2031G171	8.0000	17Y	7/19/2031	6030	16.51	9,718.000000	4.0000	4:08:22 PM	4.0079	4.8411	4.5230	4.5388
FXTN 25-04	PIBD2531J042	9.3750	17Y	10/5/2031	6108	16.72					4.8594	4.5523	4.5687
FXTN 20-18	PIBD2032B183	5.8750	18Y	2/2/2032	6228	17.05					4.8877	4.5973	4.6146
RTB 20-01	PIID2032C014	5.8750	18Y	3/1/2032	6256	17.13	36.240000	4.2925	3:35:42 PM	4.2969	4.8943	4.6078	4.6253
FXTN 20-19	PIBD2032I195	5.7500	18Y	9/27/2032	6466	17.70					4.9438	4.6866	4.7057
FXTN 25-05	PIBD2532K057	8.5000	18Y	11/29/2032	6529	17.88					4.9586	4.7102	4.7298
FXTN 20-20	PIBD2033C206	3.6250	19Y	3/21/2033	6641	18.18	776.876000	4.0450	2:51:23 PM	4.0006	4.9850	4.7522	4.7727
FXTN 25-06 *	PIBD2534K062	9.2500	20Y	11/5/2034	7235	19.81					5.1250	4.9750	5.0000
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	7564	20.71	100.000000	4.7250	2:29:08 PM	4.7250	5.0091	4.8173	4.8233
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	7641	20.92	200.000000	4.6000	10:36:30 AM	4.5649	4.9820	4.7804	4.7819
FXTN 25-09	PIBD2536I097	7.6250	25Y	9/29/2036	7929	21.71					4.8806	4.6423	4.6272
FXTN 25-10	PIBD2537H103	5.7500	25Y	8/16/2037	8250	22.59					4.7675	4.4884	4.4548

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RTB 25-01 *	PIID2537J015	6.1250	25Y	10/24/2037	8319	22.78	1,516.140000	4.3600	4:13:29 PM	4.3780	4.7432	4.4553	4.4177