

Interpolated Bonds
January 23, 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	29	0.08					2.7396	2.6000	1.9393
FXTN 05-68	PIBD0515E685	6.3750	4M	5/13/2015	107	0.29					2.1660	1.9808	1.9769
FXTN 07-47	PIBD0715E477	8.3750	4M	5/22/2015	116	0.32					2.2040	2.0203	2.0115
FXTN 04-20	PIBD0415G203	4.8750	5M	7/21/2015	176	0.48					2.4575	2.2841	2.2423
RTB 05-09	PIID0515H097	5.8750	7M	8/19/2015	205	0.56					2.5270	2.3529	2.3029
FXTN 10-37	PIBD1015H370	11.8750	7M	8/25/2015	211	0.58					2.5296	2.3542	2.3042
FXTN 05-69	PIBD0515K697	4.6250	10M	11/25/2015	303	0.83					2.5697	2.3735	2.3235
FXTN 10-38	PIBD1015L384	10.1250	11M	12/15/2015	323	0.88					2.5922	2.3815	2.3281
FXTN 10-39	PIBD1016A393	9.2500	1Y	1/12/2016	351	0.96					2.6342	2.3955	2.3349
FXTN 07-48	PIBD0716A488	7.0000	1Y	1/27/2016	366	1.00	21.000000	2.3250	9:36:22 AM	2.3250	2.6567	2.4030	2.3385
RTB 05-10	PIID0516C107	6.0000	1.5Y	3/3/2016	402	1.10	2.300000	2.9000	3:52:39 PM	2.9000	2.7107	2.4210	2.3472
FXTN 10-40	PIBD1016C407	7.5000	1.5Y	3/30/2016	429	1.17					2.7512	2.4345	2.3537
FXTN 03-20	PIBD0316D206	1.6250	1.5Y	4/25/2016	455	1.25					2.7902	2.4475	2.3599
FXTN 10-41	PIBD1016D416	7.0000	1.5Y	4/27/2016	457	1.25					2.7932	2.4485	2.3604
FXTN 10-42	PIBD1016I420	9.1250	2Y	9/4/2016	587	1.61	258.400000	2.5000	3:59:11 PM	2.4093	2.9882	2.5135	2.3917
RTB 07-01	PIID0716I018	7.0000	2Y	9/24/2016	607	1.66					3.0182	2.5235	2.3965
FXTN 10-43 *	PIBD1016K436	6.2500	2Y	11/16/2016	660	1.81					3.0977	2.5500	2.4093
FXTN 07-49	PIBD0717C493	7.0000	2.5Y	3/31/2017	795	2.18	10.000000	2.7500	11:51:25 AM	2.7500	3.2344	2.7958	2.6516
FXTN 20-01	PIBD2017D011	14.3750	2.5Y	4/24/2017	819	2.24					3.2587	2.8395	2.6947
FXTN 03-21	PIBD0317E212	2.8750	2.5Y	5/22/2017	847	2.32	300.000000	2.6750	10:16:56 AM	2.6750	3.2870	2.8905	2.7449
FXTN 05-70	PIBD0517G705	4.6250	2.5Y	7/5/2017	891	2.44					3.3315	2.9706	2.8239
RTB 07-02	PIID0717H026	6.6250	3Y	8/19/2017	936	2.56	0.900000	2.7750	3:37:31 PM	2.7750	3.3771	3.0525	2.9046
FXTN 10-44	PIBD1017H447	7.7500	3Y	8/23/2017	940	2.57					3.3812	3.0598	2.9118
FXTN 07-50	PIBD0717J502	5.3750	3Y	10/28/2017	1006	2.75					3.4480	3.1800	3.0303
FXTN 05-71 *	PIBD0517K719	4.1250	3Y	11/8/2017	1017	2.78					3.4591	3.2000	3.0500
FXTN 10-45	PIBD1018A451	5.8750	3.5Y	1/31/2018	1101	3.01	160.000000	2.9500	3:29:28 PM	2.9500	3.4900	3.1615	3.0447
FXTN 05-72	PIBD0518E723	2.1250	3.5Y	5/23/2018	1213	3.32	404.430596	2.8500	11:25:52 AM	2.8500	3.5312	3.1101	3.0377
FXTN 07-51	PIBD0718H511	5.0000	4Y	8/18/2018	1300	3.56	395.000000	3.0250	2:01:03 PM	3.0263	3.5631	3.0701	3.0322
FXTN 10-47 *	PIBD1018K478	8.8750	4Y	11/20/2018	1394	3.82					3.5977	3.0270	3.0263
FXTN 10-48	PIBD1019B485	7.8750	4.5Y	2/19/2019	1485	4.07	1.500000	3.2000	3:08:18 PM	3.4799	3.5554	3.0401	3.0437
FXTN 07-53	PIBD0719D531	5.0000	4.5Y	4/26/2019	1551	4.25	10.000000	3.1200	11:43:35 AM	3.1200	3.5248	3.0495	3.0563
FXTN 07-54	PIBD0719G547	4.7500	4.5Y	7/19/2019	1635	4.48					3.4858	3.0616	3.0723
FXTN 07-55	PIBD0719H555	4.7500	5Y	8/30/2019	1677	4.59					3.4663	3.0676	3.0804
FXTN 07-56 *	PIBD0719K560	3.8750	5Y	11/22/2019	1761	4.82	3,640.500000	3.1000	4:06:57 PM	3.0964	3.4273	3.0797	3.0964
FXTN 10-50	PIBD1020B508	7.7500	5.5Y	2/18/2020	1849	5.06					3.4853	3.1405	3.1275
RTB 10-01	PIID1020H015	7.2500	6Y	8/19/2020	2032	5.56					3.6060	3.2670	3.1921
FXTN 10-51	PIBD1020I510	6.1250	6Y	9/16/2020	2060	5.64					3.6245	3.2863	3.2020
FXTN 10-52	PIBD1020L525	5.8750	6Y	12/16/2020	2151	5.89	1.000000	3.2000	10:43:40 AM	3.2000	3.6845	3.3492	3.2341
RTB 10-02	PIID1021C027	7.3750	6.5Y	3/3/2021	2228	6.10					3.7353	3.4025	3.2613
FXTN 07-57	PIBD0721C574	3.5000	6.5Y	3/20/2021	2245	6.15	5,170.000000	3.1800	3:55:02 PM	3.1780	3.7465	3.4142	3.2673
FXTN 10-53	PIBD1021D531	6.5000	6.5Y	4/28/2021	2284	6.25					3.7723	3.4412	3.2811

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RTB 10-03	PIID1021J039	5.7500	7Y	10/20/2021	2459	6.73	5.418000	3.5000	3:06:43 PM	3.5000	3.8877	3.5621	3.3429
FXTN 10-55	PIBD1021K551	5.7500	7Y	11/24/2021	2494	6.83					3.9108	3.5863	3.3552
FXTN 10-54 *	PIBD1022G545	6.3750	7Y	1/19/2022	2550	6.98	20.000000	3.4200	2:02:34 PM	3.4200	3.9477	3.6250	3.3750
FXTN 20-02	PIBD2022C021	15.0000	7.5Y	3/14/2022	2604	7.13					3.9601	3.6109	3.3742
FXTN 10-56	PIBD1022H562	4.8750	8Y	8/2/2022	2745	7.52					3.9926	3.5740	3.3719
FXTN 10-57	PIBD1022I570	4.7500	8Y	9/13/2022	2787	7.63					4.0023	3.5630	3.3713
FXTN 20-03	PIBD2022J033	12.7500	8Y	10/17/2022	2821	7.72					4.0101	3.5541	3.3708
FXTN 10-58	PIBD1022L585	4.0000	8Y	12/6/2022	2871	7.86					4.0216	3.5410	3.3700
FXTN 20-04	PIBD2023B048	13.0000	8.5Y	2/20/2023	2947	8.07					4.0391	3.5212	3.3688
FXTN 20-05	PIBD2023E054	11.8750	8.5Y	5/29/2023	3045	8.34					4.0616	3.4955	3.3672
RTB 10-04	PIID1023H046	3.2500	9Y	8/15/2023	3123	8.55	50.125000	3.5698	3:38:52 PM	3.5495	4.0796	3.4751	3.3660
FXTN 20-06	PIBD2023J068	11.3750	9Y	10/23/2023	3192	8.74					4.0955	3.4571	3.3649
FXTN 20-07	PIBD2024F075	12.3750	9.5Y	6/3/2024	3416	9.35					4.1470	3.3985	3.3614
FXTN 20-08	PIBD2024H086	12.8750	10Y	8/5/2024	3479	9.52					4.1615	3.3820	3.3604
FXTN 10-59	PIBD1024H595	4.1250	10Y	8/20/2024	3494	9.57	7,760.133571	3.3600	4:04:37 PM	3.3589	4.1650	3.3781	3.3602
FXTN 20-09 *	PIBD2024K091	13.7500	10Y	11/11/2024	3577	9.79					4.1841	3.3564	3.3589
FXTN 20-10	PIBD2025D103	12.1250	10.5Y	4/14/2025	3731	10.21					4.2237	3.4047	3.4071
FXTN 20-11	PIBD2025J116	12.1250	11Y	10/20/2025	3920	10.73					4.2722	3.4640	3.4662
FXTN 25-01	PIBD2525K015	18.2500	11Y	11/29/2025	3960	10.84					4.2825	3.4765	3.4788
FXTN 20-12	PIBD2026A122	10.2500	11Y	1/19/2026	4011	10.98	480.000000	3.7010	3:49:22 PM	3.7005	4.2956	3.4925	3.4947
RTB 15-01	PIID1526J019	6.2500	12Y	10/20/2026	4285	11.73	38.000000	3.8500	11:05:03 AM	3.8500	4.3659	3.5785	3.5805
FXTN 20-13	PIBD2026L139	8.0000	12Y	12/7/2026	4333	11.86					4.3783	3.5935	3.5955
RTB 15-02	PIID1527C023	5.3750	13Y	3/1/2027	4417	12.09	29.650000	3.8550	11:10:49 AM	3.8550	4.3998	3.6199	3.6218
FXTN 20-14	PIBD2027I140	8.6250	13Y	9/6/2027	4606	12.61					4.4484	3.6792	3.6809
FXTN 20-15	PIBD2028L151	9.5000	14Y	12/4/2028	5061	13.86					4.5652	3.8219	3.8234
FXTN 20-16	PIBD2030E166	8.7500	16Y	5/27/2030	5600	15.33	0.100000	4.5500	3:05:20 PM	4.5500	4.7037	3.9909	3.9920
FXTN 25-02	PIBD2530G029	12.5000	16Y	7/28/2030	5662	15.50					4.7196	4.0104	4.0114
FXTN 25-03	PIBD2531A032	11.2500	16Y	1/26/2031	5844	16.00					4.7663	4.0675	4.0684
FXTN 20-17	PIBD2031G171	8.0000	17Y	7/19/2031	6018	16.48	5,275.000000	3.7650	4:10:29 PM	3.7613	4.8110	4.1220	4.1229
FXTN 25-04	PIBD2531J042	9.3750	17Y	10/5/2031	6096	16.69					4.8311	4.1465	4.1473
FXTN 20-18	PIBD2032B183	5.8750	18Y	2/2/2032	6216	17.02					4.8619	4.1841	4.1848
RTB 20-01	PIID2032C014	5.8750	18Y	3/1/2032	6244	17.10	19.371000	4.1500	2:17:50 PM	4.1629	4.8691	4.1929	4.1936
FXTN 20-19	PIBD2032I195	5.7500	18Y	9/27/2032	6454	17.67					4.9230	4.2588	4.2593
FXTN 25-05	PIBD2532K057	8.5000	18Y	11/29/2032	6517	17.84					4.9392	4.2786	4.2790
FXTN 20-20	PIBD2033C206	3.6250	19Y	3/21/2033	6629	18.15	11,756.275000	3.7650	4:10:20 PM	3.7659	4.9679	4.3137	4.3141
FXTN 25-06 *	PIBD2534K062	9.2500	20Y	11/5/2034	7223	19.78	50.000000	4.5000	11:09:43 AM	4.5000	5.1205	4.5000	4.5000
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	7552	20.68	50.000000	4.7250	9:29:43 AM	4.7250	4.9080	4.3553	4.3549
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	7629	20.89	10.000000	4.4500	11:47:00 AM	4.4500	4.8583	4.3215	4.3209
FXTN 25-09	PIBD2536I097	7.6250	25Y	9/29/2036	7917	21.68					4.6723	4.1948	4.1939
FXTN 25-10	PIBD2537H103	5.7500	25Y	8/16/2037	8238	22.55					4.4651	4.0536	4.0523

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RTB 25-01 *	PIID2537J015	6.1250	25Y	10/24/2037	8307	22.74	2,044.525000	4.0475	3:52:20 PM	4.0026	4.4205	4.0233	4.0219