

Interpolated Bonds
September 17, 2010

| ISIN | Instrument Name | Coupon | Tenor | Maturity | Days | YRS | D. Vol (MM) | Last Yield | Traded Time | W. Ave Yld | PDSI-F | PDSI-R1 | PDSI-R2 |
|--------------|-----------------|---------|-------|------------|------|------|--------------|------------|-------------|------------|--------|---------|---------|
| FXTN 05-60 | PIBD0510I600 | 10.8750 | <1M | 9/22/2010 | 2 | 0.01 | | | | | 4.0053 | 4.0042 | 3.9972 |
| FXTN 05-61 | PIBD0510L615 | 9.3750 | 2M | 12/1/2010 | 72 | 0.20 | | | | | 4.2276 | 4.1639 | 4.0162 |
| FXTN 10-26 | PIBD1010L261 | 17.5000 | 3M | 12/21/2010 | 92 | 0.25 | | | | | 4.2477 | 4.1718 | 4.0826 |
| FXTN 03-17 | PIBD0311A175 | 5.3750 | 4M | 1/17/2011 | 119 | 0.33 | | | | | 4.2993 | 4.2202 | 4.1693 |
| FXTN 10-27 | PIBD1011A278 | 17.5000 | 4M | 1/18/2011 | 120 | 0.33 | | | | | 4.3016 | 4.2226 | 4.1724 |
| FXTN 07-35 | PIBD0711A354 | 11.0000 | 4M | 1/22/2011 | 124 | 0.34 | | | | | 4.3107 | 4.2321 | 4.1851 |
| FXTN 05-62 | PIBD0511C622 | 8.5000 | 5M | 3/3/2011 | 164 | 0.45 | 21.250000 | 4.5000 | 11:59:52 AM | 4.4981 | 4.4023 | 4.3274 | 4.3117 |
| FXTN 07-36 | PIBD0711D360 | 12.0000 | 7M | 4/15/2011 | 207 | 0.57 | | | | | 4.4815 | 4.3839 | 4.3839 |
| FXTN 05-63 | PIBD0511F638 | 10.6250 | 9M | 6/22/2011 | 275 | 0.75 | | | | | 4.5804 | 4.4102 | 4.4102 |
| FXTN 07-37 | PIBD0711G376 | 12.0000 | 10M | 7/22/2011 | 305 | 0.84 | | | | | 4.6240 | 4.4218 | 4.4219 |
| RTB 03-06 | PIID0311G065 | 8.5000 | 10M | 7/31/2011 | 314 | 0.86 | 0.481800 | 4.3500 | 10:58:47 AM | 4.3500 | 4.6371 | 4.4253 | 4.4253 |
| SPTB 10-01 | SPTB1011I016 | 15.5000 | 1Y | 9/20/2011 | 365 | 1.00 | | | | | 4.7187 | 4.4797 | 4.4797 |
| FXTN 10-28 | PIBD1011J288 | 16.5000 | 1.5Y | 10/11/2011 | 386 | 1.06 | | | | | 4.7612 | 4.5438 | 4.5439 |
| FXTN 05-64 | PIBD0511J642 | 7.2500 | 1.5Y | 10/19/2011 | 394 | 1.08 | | | | | 4.7774 | 4.5682 | 4.5683 |
| RTB 05-05 | PIID0511L054 | 5.8750 | 1.5Y | 12/6/2011 | 442 | 1.21 | 0.005000 | 4.9000 | 11:23:58 AM | 4.8879 | 4.8747 | 4.7148 | 4.7149 |
| FXTN 04-19 | PIBD0411L191 | 5.8750 | 1.5Y | 12/13/2011 | 449 | 1.23 | | | | | 4.8889 | 4.7362 | 4.7362 |
| FXTN 03-18 | PIBD0312A182 | 5.8750 | 1.5Y | 1/8/2012 | 475 | 1.30 | | | | | 4.9416 | 4.8156 | 4.8156 |
| SPTB 10-02 | SPTB1012A021 | 14.0000 | 1.5Y | 1/31/2012 | 498 | 1.36 | | | | | 4.9882 | 4.8859 | 4.8859 |
| FXTN 05-65 | PIBD0512B658 | 5.7500 | 1.5Y | 2/21/2012 | 519 | 1.42 | | | | | 5.0308 | 4.9500 | 4.9500 |
| FXTN 10-29 | PIBD1012D291 | 13.0000 | 2Y | 4/25/2012 | 583 | 1.60 | | | | | 5.0920 | 5.0036 | 4.9858 |
| FXTN 07-39 | PIBD0712D395 | 11.5000 | 2Y | 4/28/2012 | 586 | 1.61 | | | | | 5.0948 | 5.0061 | 4.9874 |
| RTB 05-06 | PIID0512H067 | 7.1250 | 2Y | 8/1/2012 | 681 | 1.87 | 1.500000 | 4.8000 | 3:03:04 PM | 4.8000 | 5.1857 | 5.0858 | 5.0405 |
| FXTN 07-40 * | PIBD0712H408 | 11.3750 | 2Y | 8/18/2012 | 698 | 1.91 | | | | | 5.2019 | 5.1000 | 5.0500 |
| RTB 03-07 | PIID0312I070 | 5.2500 | 2.5Y | 9/24/2012 | 735 | 2.01 | 22.851000 | 4.6250 | 2:24:46 PM | 4.7673 | 5.1961 | 5.0953 | 5.0406 |
| FXTN 10-30 | PIBD1012J302 | 12.1250 | 2.5Y | 10/17/2012 | 758 | 2.08 | | | | | 5.1926 | 5.0924 | 5.0348 |
| FXTN 07-41 | PIBD0712K413 | 10.5000 | 2.5Y | 11/17/2012 | 789 | 2.16 | | | | | 5.1877 | 5.0885 | 5.0269 |
| FXTN 07-42 | PIBD0713A421 | 9.0000 | 2.5Y | 1/5/2013 | 838 | 2.30 | | | | | 5.1801 | 5.0822 | 5.0145 |
| FXTN 03-19 | PIBD0313A199 | 5.2500 | 2.5Y | 1/7/2013 | 840 | 2.30 | 5.150000 | 4.8500 | 3:48:55 PM | 4.8500 | 5.1797 | 5.0820 | 5.0140 |
| FXTN 07-43 | PIBD0713C438 | 8.7500 | 2.5Y | 3/3/2013 | 895 | 2.45 | | | | | 5.1712 | 5.0750 | 5.0000 |
| FXTN 05-66 | PIBD0513C664 | 6.6250 | 2.5Y | 3/13/2013 | 905 | 2.48 | | | | | 5.1810 | 5.0833 | 5.0117 |
| FXTN 10-31 | PIBD1013C316 | 12.7500 | 3Y | 3/27/2013 | 919 | 2.52 | | | | | 5.1948 | 5.0950 | 5.0280 |
| FXTN 10-32 | PIBD1013E320 | 11.7500 | 3Y | 5/15/2013 | 968 | 2.65 | | | | | 5.2432 | 5.1358 | 5.0852 |
| FXTN 07-44 | PIBD0713F446 | 9.6250 | 3Y | 6/29/2013 | 1013 | 2.78 | | | | | 5.2876 | 5.1733 | 5.1377 |
| RTB 05-07 * | PIID0513G075 | 9.0000 | 3Y | 7/31/2013 | 1045 | 2.86 | | | | | 5.3192 | 5.2000 | 5.1750 |
| FXTN 10-33 | PIBD1013J337 | 11.0000 | 3.5Y | 10/9/2013 | 1115 | 3.05 | | | | | 5.2901 | 5.1795 | 5.1641 |
| FXTN 07-45 | PIBD0713K457 | 7.1250 | 3.5Y | 11/2/2013 | 1139 | 3.12 | | | | | 5.2801 | 5.1724 | 5.1604 |
| FXTN 05-67 | PIBD0514A673 | 6.2500 | 3.5Y | 1/27/2014 | 1225 | 3.36 | 3,772.000000 | 5.1550 | 4:12:13 PM | 5.1471 | 5.2442 | 5.1472 | 5.1471 |
| FXTN 10-34 | PIBD1014C341 | 12.3750 | 4Y | 3/25/2014 | 1282 | 3.51 | 30.000000 | 5.0500 | 3:17:25 PM | 5.0500 | 5.3480 | 5.2493 | 5.2324 |
| FXTN 10-35 * | PIBD1014G356 | 12.7500 | 4Y | 7/15/2014 | 1394 | 3.82 | | | | | 5.5519 | 5.4500 | 5.4000 |
| RTB 05-08 | PIID0514I080 | 6.2500 | 4.5Y | 9/24/2014 | 1465 | 4.01 | 2,049.521000 | 5.3500 | 3:50:23 PM | 5.4100 | 5.5876 | 5.4618 | 5.4202 |
| FXTN 07-46 | PIBD0714J466 | 6.5000 | 4.5Y | 10/4/2014 | 1475 | 4.04 | | | | | 5.5926 | 5.4635 | 5.4231 |
| SPTB 10-03 | SPTB1014J037 | 12.2500 | 4.5Y | 10/14/2014 | 1485 | 4.07 | | | | | 5.5976 | 5.4651 | 5.4259 |
| FXTN 10-36 | PIBD1015B367 | 12.3750 | 4.5Y | 2/24/2015 | 1618 | 4.43 | 50.000000 | 5.4500 | 3:42:42 PM | 5.4500 | 5.6644 | 5.4872 | 5.4637 |

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|--------------|-----------------|---------|-------|------------|------|-------|--------------|------------|-------------|------------|--------|---------|---------|
| FXTN 05-68 | PIBD0515E685 | 6.3750 | 5Y | 5/13/2015 | 1696 | 4.65 | | | | | 5.7036 | 5.5002 | 5.4859 |
| FXTN 07-47 | PIBD0715E477 | 8.3750 | 5Y | 5/22/2015 | 1705 | 4.67 | | | | | 5.7081 | 5.5017 | 5.4885 |
| RTB 05-09 | PIID0515H097 | 5.8750 | 5Y | 8/19/2015 | 1794 | 4.92 | 489.360000 | 5.5000 | 2:13:34 PM | 5.5155 | 5.7528 | 5.5165 | 5.5138 |
| FXTN 10-37 * | PIBD1015H370 | 11.8750 | 5Y | 8/25/2015 | 1800 | 4.93 | | | | | 5.7558 | 5.5175 | 5.5155 |
| FXTN 10-38 | PIBD1015L384 | 10.1250 | 5.5Y | 12/15/2015 | 1912 | 5.24 | | | | | 5.7219 | 5.5242 | 5.5196 |
| FXTN 10-39 | PIBD1016A393 | 9.2500 | 5.5Y | 1/12/2016 | 1940 | 5.32 | | | | | 5.7134 | 5.5259 | 5.5206 |
| FXTN 07-48 | PIBD0716A488 | 7.0000 | 5.5Y | 1/27/2016 | 1955 | 5.36 | 3,770.424000 | 5.5200 | 4:09:30 PM | 5.5211 | 5.7088 | 5.5268 | 5.5211 |
| FXTN 10-40 | PIBD1016C407 | 7.5000 | 6Y | 3/30/2016 | 2018 | 5.53 | | | | | 5.7403 | 5.5435 | 5.5421 |
| FXTN 10-41 | PIBD1016D416 | 7.0000 | 6Y | 4/27/2016 | 2046 | 5.61 | | | | | 5.7543 | 5.5509 | 5.5514 |
| FXTN 10-42 | PIBD1016I420 | 9.1250 | 6Y | 9/4/2016 | 2176 | 5.96 | 546.219863 | 5.6000 | 4:13:51 PM | 5.5947 | 5.8192 | 5.5853 | 5.5947 |
| RTB 07-01 | PIID0716I018 | 7.0000 | 6.5Y | 9/24/2016 | 2196 | 6.02 | 8.160000 | 5.5500 | 3:51:13 PM | 5.6440 | 5.8331 | 5.6011 | 5.6107 |
| FXTN 10-43 | PIBD1016K436 | 6.2500 | 6.5Y | 11/16/2016 | 2249 | 6.16 | | | | | 5.8697 | 5.6430 | 5.6529 |
| FXTN 07-49 | PIBD0717C493 | 7.0000 | 7Y | 3/31/2017 | 2384 | 6.53 | 1,385.000000 | 5.8250 | 3:51:29 PM | 5.8250 | 5.9631 | 5.7497 | 5.7605 |
| FXTN 20-01 | PIBD2017D011 | 14.3750 | 7Y | 4/24/2017 | 2408 | 6.60 | | | | | 5.9797 | 5.7686 | 5.7796 |
| RTB 07-02 | PIID0717H026 | 6.6250 | 7Y | 8/19/2017 | 2525 | 6.92 | 1,823.065000 | 5.8500 | 3:57:49 PM | 5.9149 | 6.0607 | 5.8611 | 5.8729 |
| FXTN 10-44 * | PIBD1017H447 | 7.7500 | 7Y | 8/23/2017 | 2529 | 6.93 | | | | | 6.0635 | 5.8643 | 5.8761 |
| FXTN 10-45 | PIBD1018A451 | 5.8750 | 7.5Y | 1/31/2018 | 2690 | 7.37 | | | | | 6.1187 | 5.9341 | 5.9400 |
| FXTN 10-47 | PIBD1018K478 | 8.8750 | 8.5Y | 11/20/2018 | 2983 | 8.17 | | | | | 6.2194 | 6.0612 | 6.0565 |
| FXTN 10-48 | PIBD1019B485 | 7.8750 | 8.5Y | 2/19/2019 | 3074 | 8.42 | 50.000000 | 6.2500 | 11:24:41 AM | 6.2500 | 6.2506 | 6.1006 | 6.0926 |
| FXTN 10-50 | PIBD1020B508 | 7.7500 | 9.5Y | 2/18/2020 | 3438 | 9.42 | 184.030000 | 6.0500 | 2:20:45 PM | 6.2639 | 6.3756 | 6.2585 | 6.2373 |
| RTB 10-01 | PIID1020H015 | 7.2500 | 10Y | 8/19/2020 | 3621 | 9.92 | 124.893000 | 6.3700 | 4:13:24 PM | 6.3211 | 6.4385 | 6.3379 | 6.3100 |
| FXTN 10-51 * | PIBD1020I510 | 6.1250 | 10Y | 9/16/2020 | 3649 | 10.00 | | | | | 6.4481 | 6.3500 | 6.3211 |
| FXTN 20-02 | PIBD2022C021 | 15.0000 | 12Y | 3/14/2022 | 4193 | 11.49 | | | | | 6.7565 | 6.5765 | 6.5525 |
| FXTN 20-03 | PIBD2022J033 | 12.7500 | 13Y | 10/17/2022 | 4410 | 12.08 | | | | | 6.8796 | 6.6669 | 6.6448 |
| FXTN 20-04 | PIBD2023B048 | 13.0000 | 13Y | 2/20/2023 | 4536 | 12.43 | | | | | 6.9510 | 6.7194 | 6.6983 |
| FXTN 20-05 | PIBD2023E054 | 11.8750 | 13Y | 5/29/2023 | 4634 | 12.70 | | | | | 7.0066 | 6.7602 | 6.7400 |
| FXTN 20-06 | PIBD2023J068 | 11.3750 | 14Y | 10/23/2023 | 4781 | 13.10 | | | | | 7.0899 | 6.8214 | 6.8025 |
| FXTN 20-07 | PIBD2024F075 | 12.3750 | 14Y | 6/3/2024 | 5005 | 13.71 | | | | | 7.2169 | 6.9147 | 6.8978 |
| FXTN 20-08 | PIBD2024H086 | 12.8750 | 14Y | 8/5/2024 | 5068 | 13.88 | | | | | 7.2526 | 6.9409 | 6.9246 |
| FXTN 20-09 | PIBD2024K091 | 13.7500 | 15Y | 11/11/2024 | 5166 | 14.15 | | | | | 7.3082 | 6.9817 | 6.9663 |
| FXTN 20-10 | PIBD2025D103 | 12.1250 | 15Y | 4/14/2025 | 5320 | 14.58 | | | | | 7.3955 | 7.0459 | 7.0317 |
| FXTN 20-11 | PIBD2025J116 | 12.1250 | 16Y | 10/20/2025 | 5509 | 15.09 | | | | | 7.5027 | 7.1246 | 7.1121 |
| FXTN 25-01 | PIBD2525K015 | 18.2500 | 16Y | 11/29/2025 | 5549 | 15.20 | | | | | 7.5254 | 7.1412 | 7.1291 |
| FXTN 20-12 | PIBD2026A122 | 10.2500 | 16Y | 1/19/2026 | 5600 | 15.34 | | | | | 7.5543 | 7.1625 | 7.1508 |
| FXTN 20-13 | PIBD2026L139 | 8.0000 | 17Y | 12/7/2026 | 5922 | 16.22 | | | | | 7.7369 | 7.2966 | 7.2877 |
| FXTN 20-14 | PIBD2027I140 | 8.6250 | 17Y | 9/6/2027 | 6195 | 16.97 | | | | | 7.8916 | 7.4102 | 7.4038 |
| FXTN 20-15 | PIBD2028L151 | 9.5000 | 19Y | 12/4/2028 | 6650 | 18.22 | | | | | 8.1496 | 7.5997 | 7.5973 |
| FXTN 20-16 | PIBD2030E166 | 8.7500 | 20Y | 5/27/2030 | 7189 | 19.70 | 81.990000 | 7.8750 | 3:50:58 PM | 7.8529 | 8.4552 | 7.8242 | 7.8266 |
| FXTN 25-02 * | PIBD2530G029 | 12.5000 | 20Y | 7/28/2030 | 7251 | 19.87 | | | | | 8.4904 | 7.8500 | 7.8529 |
| FXTN 25-03 | PIBD2531A032 | 11.2500 | 21Y | 1/26/2031 | 7433 | 20.36 | | | | | 8.5218 | 7.9404 | 7.9429 |
| FXTN 25-04 | PIBD2531J042 | 9.3750 | 22Y | 10/5/2031 | 7685 | 21.05 | | | | | 8.5652 | 8.0655 | 8.0676 |
| FXTN 25-05 | PIBD2532K057 | 8.5000 | 23Y | 11/29/2032 | 8106 | 22.21 | | | | | 8.6378 | 8.2745 | 8.2758 |
| FXTN 25-06 * | PIBD2534K062 | 9.2500 | 25Y | 11/5/2034 | 8812 | 24.14 | | | | | 8.7596 | 8.6250 | 8.6250 |