

Interpolated Bonds
September 28, 2010

| 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 05-61 | PIBD0510L615 | 9.3750 | 2M | 12/1/2010 | 63 | 0.17 | | | | | 4.1423 | 3.8659 | 3.8662 |
| FXTN 10-26 | PIBD1010L261 | 17.5000 | 2M | 12/21/2010 | 83 | 0.23 | 436.000000 | 4.1500 | 4:04:16 PM | 4.1500 | 4.1574 | 3.9058 | 3.9052 |
| FXTN 03-17 | PIBD0311A175 | 5.3750 | 4M | 1/17/2011 | 110 | 0.30 | | | | | 4.2138 | 4.0097 | 4.0089 |
| FXTN 10-27 | PIBD1011A278 | 17.5000 | 4M | 1/18/2011 | 111 | 0.30 | | | | | 4.2164 | 4.0143 | 4.0135 |
| FXTN 07-35 | PIBD0711A354 | 11.0000 | 4M | 1/22/2011 | 115 | 0.32 | | | | | 4.2270 | 4.0328 | 4.0321 |
| FXTN 05-62 | PIBD0511C622 | 8.5000 | 5M | 3/3/2011 | 155 | 0.42 | 27.840000 | 4.4500 | 3:28:50 PM | 4.3516 | 4.3330 | 4.2178 | 4.2174 |
| FXTN 07-36 | PIBD0711D360 | 12.0000 | 7M | 4/15/2011 | 198 | 0.54 | | | | | 4.4337 | 4.3790 | 4.3790 |
| FXTN 05-63 | PIBD0511F638 | 10.6250 | 9M | 6/22/2011 | 266 | 0.73 | | | | | 4.5139 | 4.4089 | 4.4088 |
| FXTN 07-37 | PIBD0711G376 | 12.0000 | 10M | 7/22/2011 | 296 | 0.81 | | | | | 4.5492 | 4.4221 | 4.4220 |
| RTB 03-06 | PIID0311G065 | 8.5000 | 10M | 7/31/2011 | 305 | 0.84 | 1.050000 | 4.7500 | 11:53:15 AM | 4.7500 | 4.5598 | 4.4261 | 4.4259 |
| SPTB 10-01 | SPTB1011I016 | 15.5000 | 1Y | 9/20/2011 | 356 | 0.98 | | | | | 4.6200 | 4.4486 | 4.4483 |
| FXTN 10-28 | PIBD1011J288 | 16.5000 | 1.5Y | 10/11/2011 | 377 | 1.03 | | | | | 4.6635 | 4.5014 | 4.5012 |
| FXTN 05-64 | PIBD0511J642 | 7.2500 | 1.5Y | 10/19/2011 | 385 | 1.05 | | | | | 4.6804 | 4.5224 | 4.5222 |
| RTB 05-05 | PIID0511L054 | 5.8750 | 1.5Y | 12/6/2011 | 433 | 1.19 | | | | | 4.7820 | 4.6482 | 4.6481 |
| FXTN 04-19 | PIBD0411L191 | 5.8750 | 1.5Y | 12/13/2011 | 440 | 1.21 | | | | | 4.7968 | 4.6665 | 4.6664 |
| FXTN 03-18 | PIBD0312A182 | 5.8750 | 1.5Y | 1/8/2012 | 466 | 1.28 | | | | | 4.8519 | 4.7347 | 4.7346 |
| SPTB 10-02 | SPTB1012A021 | 14.0000 | 1.5Y | 1/31/2012 | 489 | 1.34 | | | | | 4.9006 | 4.7950 | 4.7949 |
| FXTN 05-65 | PIBD0512B658 | 5.7500 | 1.5Y | 2/21/2012 | 510 | 1.40 | 61.000000 | 4.8500 | 2:48:01 PM | 4.8500 | 4.9450 | 4.8500 | 4.8500 |
| FXTN 10-29 | PIBD1012D291 | 13.0000 | 2Y | 4/25/2012 | 574 | 1.57 | | | | | 4.9909 | 4.9019 | 4.9019 |
| FXTN 07-39 | PIBD0712D395 | 11.5000 | 2Y | 4/28/2012 | 577 | 1.58 | | | | | 4.9931 | 4.9043 | 4.9043 |
| RTB 05-06 | PIID0512H067 | 7.1250 | 2Y | 8/1/2012 | 672 | 1.84 | 12.000000 | 5.2500 | 11:50:44 AM | 4.6864 | 5.0613 | 4.9813 | 4.9813 |
| FXTN 07-40 | PIBD0712H408 | 11.3750 | 2Y | 8/18/2012 | 689 | 1.89 | | | | | 5.0734 | 4.9950 | 4.9950 |
| RTB 03-07 * | PIID0312I070 | 5.2500 | 2Y | 9/24/2012 | 726 | 1.99 | 1.300000 | 5.0500 | 12:18:27 PM | 4.9151 | 5.1000 | 5.0250 | 5.0250 |
| FXTN 10-30 | PIBD1012J302 | 12.1250 | 2.5Y | 10/17/2012 | 749 | 2.05 | | | | | 5.0907 | 5.0142 | 5.0070 |
| FXTN 07-41 | PIBD0712K413 | 10.5000 | 2.5Y | 11/17/2012 | 780 | 2.14 | | | | | 5.0782 | 4.9997 | 4.9828 |
| FXTN 07-42 | PIBD0713A421 | 9.0000 | 2.5Y | 1/5/2013 | 829 | 2.27 | | | | | 5.0584 | 4.9767 | 4.9445 |
| FXTN 03-19 | PIBD0313A199 | 5.2500 | 2.5Y | 1/7/2013 | 831 | 2.28 | 1.900000 | 4.8250 | 12:17:28 PM | 4.8250 | 5.0576 | 4.9758 | 4.9430 |
| FXTN 07-43 | PIBD0713C438 | 8.7500 | 2.5Y | 3/3/2013 | 886 | 2.43 | 1.500000 | 4.9550 | 11:14:55 AM | 4.9550 | 5.0354 | 4.9500 | 4.9000 |
| FXTN 05-66 | PIBD0513C664 | 6.6250 | 2.5Y | 3/13/2013 | 896 | 2.45 | | | | | 5.0461 | 4.9617 | 4.9133 |
| FXTN 10-31 | PIBD1013C316 | 12.7500 | 2.5Y | 3/27/2013 | 910 | 2.49 | | | | | 5.0611 | 4.9780 | 4.9320 |
| FXTN 10-32 | PIBD1013E320 | 11.7500 | 3Y | 5/15/2013 | 959 | 2.63 | | | | | 5.1136 | 5.0352 | 4.9973 |
| FXTN 07-44 | PIBD0713F446 | 9.6250 | 3Y | 6/29/2013 | 1004 | 2.75 | | | | | 5.1619 | 5.0877 | 5.0573 |
| RTB 05-07 * | PIID0513G075 | 9.0000 | 3Y | 7/31/2013 | 1036 | 2.84 | 36.133000 | 5.1500 | 4:12:24 PM | 5.1553 | 5.1962 | 5.1250 | 5.1000 |
| FXTN 10-33 | PIBD1013J337 | 11.0000 | 3.5Y | 10/9/2013 | 1106 | 3.03 | | | | | 5.1447 | 5.0619 | 5.0522 |
| FXTN 07-45 | PIBD0713K457 | 7.1250 | 3.5Y | 11/2/2013 | 1130 | 3.10 | | | | | 5.1271 | 5.0403 | 5.0358 |
| FXTN 05-67 | PIBD0514A673 | 6.2500 | 3.5Y | 1/27/2014 | 1216 | 3.33 | 2,805.870056 | 5.0150 | 4:11:24 PM | 4.9771 | 5.0638 | 4.9627 | 4.9771 |
| FXTN 10-34 | PIBD1014C341 | 12.3750 | 3.5Y | 3/25/2014 | 1273 | 3.49 | | | | | 5.1154 | 5.0191 | 5.0131 |
| FXTN 10-35 | PIBD1014G356 | 12.7500 | 4Y | 7/15/2014 | 1385 | 3.79 | | | | | 5.2166 | 5.1298 | 5.0839 |
| RTB 05-08 * | PIID0514I080 | 6.2500 | 4Y | 9/24/2014 | 1456 | 3.99 | 122.712000 | 5.1425 | 3:00:56 PM | 5.1288 | 5.2808 | 5.2000 | 5.1288 |
| FXTN 07-46 | PIBD0714J466 | 6.5000 | 4.5Y | 10/4/2014 | 1466 | 4.02 | 1,058.200000 | 5.1527 | 2:36:34 PM | 5.1530 | 5.2882 | 5.2005 | 5.1326 |
| SPTB 10-03 | SPTB1014J037 | 12.2500 | 4.5Y | 10/14/2014 | 1476 | 4.04 | | | | | 5.2957 | 5.2011 | 5.1363 |
| FXTN 10-36 | PIBD1015B367 | 12.3750 | 4.5Y | 2/24/2015 | 1609 | 4.41 | | | | | 5.3949 | 5.2082 | 5.1862 |
| FXTN 05-68 | PIBD0515E685 | 6.3750 | 5Y | 5/13/2015 | 1687 | 4.62 | 100.000000 | 5.2750 | 3:47:48 PM | 5.2750 | 5.4532 | 5.2123 | 5.2155 |
| FXTN 07-47 | PIBD0715E477 | 8.3750 | 5Y | 5/22/2015 | 1696 | 4.65 | 200.000000 | 5.2500 | 3:39:23 PM | 5.2500 | 5.4599 | 5.2128 | 5.2189 |

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|-----------------|--------------|---------|-------|------------|------|-------|--------------|------------|-------------|------------|--------|---------|---------|
| RTB 05-09 | PIID0515H097 | 5.8750 | 5Y | 8/19/2015 | 1785 | 4.89 | 98.342800 | 5.2750 | 3:50:20 PM | 5.2511 | 5.5263 | 5.2175 | 5.2523 |
| FXTN 10-37 * | PIBD1015H370 | 11.8750 | 5Y | 8/25/2015 | 1791 | 4.91 | 10.000000 | 5.1750 | 10:39:13 AM | 5.1750 | 5.5308 | 5.2178 | 5.2546 |
| FXTN 10-38 | PIBD1015L384 | 10.1250 | 5.5Y | 12/15/2015 | 1903 | 5.21 | | | | | 5.3907 | 5.2387 | 5.2559 |
| FXTN 10-39 | PIBD1016A393 | 9.2500 | 5.5Y | 1/12/2016 | 1931 | 5.29 | | | | | 5.3557 | 5.2439 | 5.2562 |
| FXTN 07-48 | PIBD0716A488 | 7.0000 | 5.5Y | 1/27/2016 | 1946 | 5.33 | 1,011.000000 | 5.3000 | 4:04:04 PM | 5.2564 | 5.3369 | 5.2466 | 5.2564 |
| FXTN 10-40 | PIBD1016C407 | 7.5000 | 5.5Y | 3/30/2016 | 2009 | 5.50 | | | | | 5.3771 | 5.2887 | 5.2982 |
| FXTN 10-41 | PIBD1016D416 | 7.0000 | 6Y | 4/27/2016 | 2037 | 5.58 | | | | | 5.3949 | 5.3073 | 5.3168 |
| FXTN 10-42 | PIBD1016I420 | 9.1250 | 6Y | 9/4/2016 | 2167 | 5.94 | 4,628.225195 | 5.4200 | 4:08:44 PM | 5.4032 | 5.4777 | 5.3941 | 5.4032 |
| RTB 07-01 | PIID0716I018 | 7.0000 | 6Y | 9/24/2016 | 2187 | 5.99 | 0.200000 | 5.3000 | 11:42:08 AM | 5.3000 | 5.4970 | 5.4024 | 5.4118 |
| FXTN 10-43 | PIBD1016K436 | 6.2500 | 6.5Y | 11/16/2016 | 2240 | 6.14 | | | | | 5.5482 | 5.4244 | 5.4344 |
| FXTN 07-49 | PIBD0717C493 | 7.0000 | 7Y | 3/31/2017 | 2375 | 6.51 | 1,500.000000 | 5.5500 | 3:58:17 PM | 5.5126 | 5.6787 | 5.4804 | 5.4920 |
| FXTN 20-01 | PIBD2017D011 | 14.3750 | 7Y | 4/24/2017 | 2399 | 6.57 | | | | | 5.7019 | 5.4904 | 5.5023 |
| RTB 07-02 | PIID0717H026 | 6.6250 | 7Y | 8/19/2017 | 2516 | 6.89 | 650.000000 | 5.6200 | 11:22:07 AM | 5.6154 | 5.8150 | 5.5390 | 5.5522 |
| FXTN 10-44 * | PIBD1017H447 | 7.7500 | 7Y | 8/23/2017 | 2520 | 6.90 | 1,050.000000 | 5.7500 | 4:09:03 PM | 5.5749 | 5.8188 | 5.5406 | 5.5539 |
| FXTN 10-45 | PIBD1018A451 | 5.8750 | 7.5Y | 1/31/2018 | 2681 | 7.35 | 0.950000 | 5.9750 | 11:30:36 AM | 5.9750 | 5.8778 | 5.6205 | 5.6320 |
| FXTN 10-47 | PIBD1018K478 | 8.8750 | 8.5Y | 11/20/2018 | 2974 | 8.15 | | | | | 5.9850 | 5.7659 | 5.7741 |
| FXTN 10-48 | PIBD1019B485 | 7.8750 | 8.5Y | 2/19/2019 | 3065 | 8.40 | 1,150.000000 | 6.0250 | 4:03:50 PM | 5.9601 | 6.0184 | 5.8111 | 5.8183 |
| FXTN 10-50 | PIBD1020B508 | 7.7500 | 9.5Y | 2/18/2020 | 3429 | 9.39 | 212.300000 | 6.0750 | 4:10:15 PM | 6.0842 | 6.1516 | 5.9918 | 5.9948 |
| RTB 10-01 | PIID1020H015 | 7.2500 | 10Y | 8/19/2020 | 3612 | 9.90 | 876.000000 | 6.0500 | 3:22:16 PM | 6.0969 | 6.2186 | 6.0826 | 6.0836 |
| FXTN 10-51 * | PIBD1020I510 | 6.1250 | 10Y | 9/16/2020 | 3640 | 9.97 | 100.000000 | 6.1000 | 3:40:05 PM | 6.1000 | 6.2288 | 6.0965 | 6.0972 |
| FXTN 20-02 | PIBD2022C021 | 15.0000 | 12Y | 3/14/2022 | 4184 | 11.46 | | | | | 6.5518 | 6.3725 | 6.3721 |
| FXTN 20-03 | PIBD2022J033 | 12.7500 | 13Y | 10/17/2022 | 4401 | 12.06 | | | | | 6.6806 | 6.4826 | 6.4817 |
| FXTN 20-04 | PIBD2023B048 | 13.0000 | 13Y | 2/20/2023 | 4527 | 12.40 | 205.000000 | 6.7500 | 4:14:29 PM | 6.8060 | 6.7554 | 6.5465 | 6.5454 |
| FXTN 20-05 | PIBD2023E054 | 11.8750 | 13Y | 5/29/2023 | 4625 | 12.67 | | | | | 6.8135 | 6.5962 | 6.5949 |
| FXTN 20-06 | PIBD2023J068 | 11.3750 | 14Y | 10/23/2023 | 4772 | 13.07 | | | | | 6.9008 | 6.6708 | 6.6692 |
| FXTN 20-07 | PIBD2024F075 | 12.3750 | 14Y | 6/3/2024 | 4996 | 13.69 | | | | | 7.0337 | 6.7845 | 6.7824 |
| FXTN 20-08 | PIBD2024H086 | 12.8750 | 14Y | 8/5/2024 | 5059 | 13.86 | | | | | 7.0711 | 6.8164 | 6.8142 |
| FXTN 20-09 | PIBD2024K091 | 13.7500 | 15Y | 11/11/2024 | 5157 | 14.13 | | | | | 7.1293 | 6.8661 | 6.8637 |
| FXTN 20-10 | PIBD2025D103 | 12.1250 | 15Y | 4/14/2025 | 5311 | 14.55 | | | | | 7.2207 | 6.9443 | 6.9415 |
| FXTN 20-11 | PIBD2025J116 | 12.1250 | 16Y | 10/20/2025 | 5500 | 15.07 | 18.000000 | 7.3750 | 2:51:32 PM | 7.3750 | 7.3329 | 7.0402 | 7.0370 |
| FXTN 25-01 | PIBD2525K015 | 18.2500 | 16Y | 11/29/2025 | 5540 | 15.18 | | | | | 7.3566 | 7.0605 | 7.0573 |
| FXTN 20-12 | PIBD2026A122 | 10.2500 | 16Y | 1/19/2026 | 5591 | 15.32 | 167.000000 | 7.4250 | 2:52:29 PM | 7.4250 | 7.3869 | 7.0863 | 7.0830 |
| FXTN 20-13 | PIBD2026L139 | 8.0000 | 17Y | 12/7/2026 | 5913 | 16.20 | 72.000000 | 7.6500 | 2:56:29 PM | 7.6500 | 7.5781 | 7.2497 | 7.2457 |
| FXTN 20-14 | PIBD2027I140 | 8.6250 | 17Y | 9/6/2027 | 6186 | 16.95 | 41.000000 | 7.7000 | 10:11:18 AM | 7.7000 | 7.7401 | 7.3882 | 7.3837 |
| FXTN 20-15 | PIBD2028L151 | 9.5000 | 19Y | 12/4/2028 | 6641 | 18.19 | | | | | 8.0102 | 7.6191 | 7.6136 |
| FXTN 20-16 | PIBD2030E166 | 8.7500 | 20Y | 5/27/2030 | 7180 | 19.67 | 191.500000 | 7.8000 | 12:14:35 PM | 7.8831 | 8.3301 | 7.8925 | 7.8859 |
| FXTN 25-02 * | PIBD2530G029 | 12.5000 | 20Y | 7/28/2030 | 7242 | 19.84 | 200.000000 | 7.9500 | 12:10:14 PM | 7.9500 | 8.3669 | 7.9240 | 7.9173 |
| FXTN 25-03 | PIBD2531A032 | 11.2500 | 21Y | 1/26/2031 | 7424 | 20.34 | | | | | 8.3970 | 7.9912 | 7.9298 |
| FXTN 25-04 | PIBD2531J042 | 9.3750 | 22Y | 10/5/2031 | 7676 | 21.03 | | | | | 8.4387 | 8.0841 | 7.9472 |
| FXTN 25-05 | PIBD2532K057 | 8.5000 | 23Y | 11/29/2032 | 8097 | 22.18 | | | | | 8.5083 | 8.2395 | 7.9763 |
| FXTN 25-06 * | PIBD2534K062 | 9.2500 | 25Y | 11/5/2034 | 8803 | 24.12 | | | | | 8.6250 | 8.5000 | 8.0250 |