

Interpolated Bonds
October 18, 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 | 1M | 12/1/2010 | 43 | 0.12 | | | | | 3.9479 | 3.8000 | 3.7972 |
| FXTN 10-26 | PIBD1010L261 | 17.5000 | 2M | 12/21/2010 | 63 | 0.17 | | | | | 3.9527 | 3.8000 | 3.7893 |
| FXTN 03-17 | PIBD0311A175 | 5.3750 | 3M | 1/17/2011 | 90 | 0.25 | | | | | 3.9593 | 3.8000 | 3.7786 |
| FXTN 10-27 | PIBD1011A278 | 17.5000 | 3M | 1/18/2011 | 91 | 0.25 | | | | | 3.9596 | 3.8000 | 3.7782 |
| FXTN 07-35 | PIBD0711A354 | 11.0000 | 3M | 1/22/2011 | 95 | 0.26 | | | | | 3.9606 | 3.8000 | 3.7766 |
| FXTN 05-62 | PIBD0511C622 | 8.5000 | 5M | 3/3/2011 | 135 | 0.37 | 1.000000 | 4.2250 | 11:47:35 AM | 4.2250 | 4.0497 | 3.9286 | 3.9036 |
| FXTN 07-36 | PIBD0711D360 | 12.0000 | 6M | 4/15/2011 | 178 | 0.49 | | | | | 4.1551 | 4.0821 | 4.0571 |
| FXTN 05-63 | PIBD0511F638 | 10.6250 | 8M | 6/22/2011 | 246 | 0.67 | | | | | 4.2135 | 4.1187 | 4.1012 |
| FXTN 07-37 | PIBD0711G376 | 12.0000 | 9M | 7/22/2011 | 276 | 0.76 | | | | | 4.2354 | 4.1277 | 4.1137 |
| RTB 03-06 | PIID0311G065 | 8.5000 | 10M | 7/31/2011 | 285 | 0.78 | | | | | 4.2420 | 4.1304 | 4.1175 |
| SPTB 10-01 | SPTB1011I016 | 15.5000 | 11M | 9/20/2011 | 336 | 0.92 | | | | | 4.2794 | 4.1455 | 4.1387 |
| FXTN 10-28 | PIBD1011J288 | 16.5000 | 1Y | 10/11/2011 | 357 | 0.98 | | | | | 4.2968 | 4.1584 | 4.1447 |
| FXTN 05-64 | PIBD0511J642 | 7.2500 | 1Y | 10/19/2011 | 365 | 1.00 | | | | | 4.3053 | 4.1696 | 4.1443 |
| RTB 05-05 | PIID0511L054 | 5.8750 | 1.5Y | 12/6/2011 | 413 | 1.13 | | | | | 4.3566 | 4.2370 | 4.1419 |
| FXTN 04-19 | PIBD0411L191 | 5.8750 | 1.5Y | 12/13/2011 | 420 | 1.15 | | | | | 4.3641 | 4.2468 | 4.1415 |
| FXTN 03-18 | PIBD0312A182 | 5.8750 | 1.5Y | 1/8/2012 | 446 | 1.22 | | | | | 4.3919 | 4.2833 | 4.1402 |
| SPTB 10-02 | SPTB1012A021 | 14.0000 | 1.5Y | 1/31/2012 | 469 | 1.28 | | | | | 4.4164 | 4.3155 | 4.1390 |
| FXTN 05-65 | PIBD0512B658 | 5.7500 | 1.5Y | 2/21/2012 | 490 | 1.34 | 1,651.000000 | 4.1000 | 3:32:28 PM | 4.1379 | 4.4388 | 4.3450 | 4.1379 |
| FXTN 10-29 | PIBD1012D291 | 13.0000 | 2Y | 4/25/2012 | 554 | 1.52 | | | | | 4.5247 | 4.4267 | 4.2780 |
| FXTN 07-39 | PIBD0712D395 | 11.5000 | 2Y | 4/28/2012 | 557 | 1.53 | 0.483806 | 4.1250 | 11:35:55 AM | 4.1250 | 4.5288 | 4.4305 | 4.2846 |
| RTB 05-06 | PIID0512H067 | 7.1250 | 2Y | 8/1/2012 | 652 | 1.79 | 6.914442 | 4.2500 | 2:11:04 PM | 4.8189 | 4.6563 | 4.5517 | 4.4925 |
| FXTN 07-40 | PIBD0712H408 | 11.3750 | 2Y | 8/18/2012 | 669 | 1.83 | | | | | 4.6791 | 4.5734 | 4.5297 |
| RTB 03-07 | PIID0312I070 | 5.2500 | 2Y | 9/24/2012 | 706 | 1.93 | 103.250000 | 4.8500 | 2:52:22 PM | 4.6529 | 4.7287 | 4.6206 | 4.6106 |
| FXTN 10-30 * | PIBD1012J302 | 12.1250 | 2Y | 10/17/2012 | 729 | 2.00 | | | | | 4.7596 | 4.6500 | 4.6610 |
| FXTN 07-41 | PIBD0712K413 | 10.5000 | 2.5Y | 11/17/2012 | 760 | 2.08 | | | | | 4.7124 | 4.5833 | 4.5899 |
| FXTN 07-42 | PIBD0713A421 | 9.0000 | 2.5Y | 1/5/2013 | 809 | 2.22 | | | | | 4.6377 | 4.4779 | 4.4776 |
| FXTN 03-19 | PIBD0313A199 | 5.2500 | 2.5Y | 1/7/2013 | 811 | 2.22 | | | | | 4.6346 | 4.4736 | 4.4730 |
| FXTN 07-43 | PIBD0713C438 | 8.7500 | 2.5Y | 3/3/2013 | 866 | 2.37 | 1,182.486500 | 4.2250 | 3:32:16 PM | 4.3469 | 4.5508 | 4.3553 | 4.3469 |
| FXTN 05-66 | PIBD0513C664 | 6.6250 | 2.5Y | 3/13/2013 | 876 | 2.40 | | | | | 4.5678 | 4.3755 | 4.3539 |
| FXTN 10-31 | PIBD1013C316 | 12.7500 | 2.5Y | 3/27/2013 | 890 | 2.44 | | | | | 4.5916 | 4.4038 | 4.3636 |
| FXTN 10-32 | PIBD1013E320 | 11.7500 | 3Y | 5/15/2013 | 939 | 2.57 | | | | | 4.6749 | 4.5028 | 4.3977 |
| FXTN 07-44 | PIBD0713F446 | 9.6250 | 3Y | 6/29/2013 | 984 | 2.70 | | | | | 4.7515 | 4.5938 | 4.4290 |
| RTB 05-07 | PIID0513G075 | 9.0000 | 3Y | 7/31/2013 | 1016 | 2.78 | 0.150000 | 5.0000 | 11:28:33 AM | 5.0000 | 4.8059 | 4.6585 | 4.4513 |
| FXTN 10-33 * | PIBD1013J337 | 11.0000 | 3Y | 10/9/2013 | 1086 | 2.98 | | | | | 4.9250 | 4.8000 | 4.5000 |
| FXTN 07-45 | PIBD0713K457 | 7.1250 | 3.5Y | 11/2/2013 | 1110 | 3.04 | | | | | 4.8767 | 4.7216 | 4.4791 |
| FXTN 05-67 | PIBD0514A673 | 6.2500 | 3.5Y | 1/27/2014 | 1196 | 3.28 | 9,343.577000 | 4.3700 | 4:09:25 PM | 4.4041 | 4.7035 | 4.4408 | 4.4041 |
| FXTN 10-34 | PIBD1014C341 | 12.3750 | 3.5Y | 3/25/2014 | 1253 | 3.43 | | | | | 4.7811 | 4.4618 | 4.4271 |
| FXTN 10-35 | PIBD1014G356 | 12.7500 | 4Y | 7/15/2014 | 1365 | 3.74 | | | | | 4.9337 | 4.5030 | 4.4724 |
| RTB 05-08 | PIID0514I080 | 6.2500 | 4Y | 9/24/2014 | 1436 | 3.93 | 4,304.900000 | 4.5000 | 3:48:30 PM | 4.5076 | 5.0304 | 4.5292 | 4.5011 |
| FXTN 07-46 | PIBD0714J466 | 6.5000 | 4Y | 10/4/2014 | 1446 | 3.96 | 50.000000 | 4.6500 | 10:39:39 AM | 4.6500 | 5.0441 | 4.5328 | 4.5052 |
| SPTB 10-03 * | SPTB1014J037 | 12.2500 | 4Y | 10/14/2014 | 1456 | 3.99 | | | | | 5.0577 | 4.5365 | 4.5092 |
| FXTN 10-36 | PIBD1015B367 | 12.3750 | 4.5Y | 2/24/2015 | 1589 | 4.35 | | | | | 5.1153 | 4.6412 | 4.5782 |
| FXTN 05-68 | PIBD0515E685 | 6.3750 | 5Y | 5/13/2015 | 1667 | 4.57 | 350.000000 | 4.5750 | 3:11:35 PM | 4.5914 | 5.1492 | 4.7026 | 4.6187 |
| FXTN 07-47 | PIBD0715E477 | 8.3750 | 5Y | 5/22/2015 | 1676 | 4.59 | | | | | 5.1531 | 4.7097 | 4.6233 |

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|-----------------|--------------|---------|-------|------------|------|-------|--------------|------------|-------------|------------|--------|---------|---------|
| RTB 05-09 | PIID0515H097 | 5.8750 | 5Y | 8/19/2015 | 1765 | 4.84 | 828.633500 | 4.6650 | 4:01:21 PM | 4.7069 | 5.1916 | 4.7797 | 4.6695 |
| FXTN 10-37 * | PIBD1015H370 | 11.8750 | 5Y | 8/25/2015 | 1771 | 4.85 | | | | | 5.1942 | 4.7845 | 4.6726 |
| FXTN 10-38 | PIBD1015L384 | 10.1250 | 5.5Y | 12/15/2015 | 1883 | 5.16 | | | | | 5.0842 | 4.8679 | 4.6729 |
| FXTN 10-39 | PIBD1016A393 | 9.2500 | 5.5Y | 1/12/2016 | 1911 | 5.24 | | | | | 5.0567 | 4.8888 | 4.6730 |
| FXTN 07-48 | PIBD0716A488 | 7.0000 | 5.5Y | 1/27/2016 | 1926 | 5.28 | 4,112.000000 | 4.6750 | 4:02:21 PM | 4.6901 | 5.0419 | 4.9000 | 4.6730 |
| FXTN 10-40 | PIBD1016C407 | 7.5000 | 5.5Y | 3/30/2016 | 1989 | 5.45 | | | | | 5.0743 | 4.9455 | 4.7442 |
| FXTN 10-41 | PIBD1016D416 | 7.0000 | 6Y | 4/27/2016 | 2017 | 5.53 | | | | | 5.0886 | 4.9657 | 4.7758 |
| FXTN 10-42 | PIBD1016I420 | 9.1250 | 6Y | 9/4/2016 | 2147 | 5.88 | 307.000000 | 4.8500 | 3:03:37 PM | 4.9227 | 5.1554 | 5.0594 | 4.9227 |
| RTB 07-01 | PIID0716I018 | 7.0000 | 6Y | 9/24/2016 | 2167 | 5.94 | 606.210000 | 4.8000 | 3:23:38 PM | 4.8165 | 5.1786 | 5.0589 | 4.9208 |
| FXTN 10-43 | PIBD1016K436 | 6.2500 | 6.5Y | 11/16/2016 | 2220 | 6.08 | | | | | 5.2402 | 5.0575 | 4.9156 |
| FXTN 07-49 | PIBD0717C493 | 7.0000 | 6.5Y | 3/31/2017 | 2355 | 6.45 | 550.000000 | 4.7750 | 3:15:31 PM | 4.8611 | 5.3970 | 5.0539 | 4.9025 |
| FXTN 20-01 | PIBD2017D011 | 14.3750 | 7Y | 4/24/2017 | 2379 | 6.52 | | | | | 5.4248 | 5.0532 | 4.9001 |
| RTB 07-02 | PIID0717H026 | 6.6250 | 7Y | 8/19/2017 | 2496 | 6.84 | 1,965.363000 | 4.9300 | 4:10:05 PM | 4.8883 | 5.5607 | 5.0501 | 4.8887 |
| FXTN 10-44 * | PIBD1017H447 | 7.7500 | 7Y | 8/23/2017 | 2500 | 6.85 | | | | | 5.5654 | 5.0500 | 4.8883 |
| FXTN 10-45 | PIBD1018A451 | 5.8750 | 7.5Y | 1/31/2018 | 2661 | 7.29 | | | | | 5.6190 | 5.1614 | 5.0158 |
| FXTN 10-47 | PIBD1018K478 | 8.8750 | 8.5Y | 11/20/2018 | 2954 | 8.09 | | | | | 5.7166 | 5.3642 | 5.2478 |
| FXTN 10-48 | PIBD1019B485 | 7.8750 | 8.5Y | 2/19/2019 | 3045 | 8.34 | | | | | 5.7469 | 5.4271 | 5.3198 |
| FXTN 10-50 | PIBD1020B508 | 7.7500 | 9.5Y | 2/18/2020 | 3409 | 9.34 | | | | | 5.8682 | 5.6790 | 5.6080 |
| RTB 10-01 | PIID1020H015 | 7.2500 | 10Y | 8/19/2020 | 3592 | 9.84 | 5.000000 | 5.8500 | 10:21:55 AM | 5.8500 | 5.9291 | 5.8056 | 5.7528 |
| FXTN 10-51 * | PIBD1020I510 | 6.1250 | 10Y | 9/16/2020 | 3620 | 9.92 | | | | | 5.9385 | 5.8250 | 5.7750 |
| FXTN 20-02 | PIBD2022C021 | 15.0000 | 12Y | 3/14/2022 | 4164 | 11.41 | | | | | 6.2352 | 6.1120 | 6.0544 |
| FXTN 20-03 | PIBD2022J033 | 12.7500 | 12Y | 10/17/2022 | 4381 | 12.00 | | | | | 6.3535 | 6.2264 | 6.1659 |
| FXTN 20-04 | PIBD2023B048 | 13.0000 | 13Y | 2/20/2023 | 4507 | 12.35 | | | | | 6.4223 | 6.2929 | 6.2306 |
| FXTN 20-05 | PIBD2023E054 | 11.8750 | 13Y | 5/29/2023 | 4605 | 12.62 | 150.000000 | 6.0500 | 10:52:42 AM | 6.0500 | 6.4757 | 6.3446 | 6.2809 |
| FXTN 20-06 | PIBD2023J068 | 11.3750 | 14Y | 10/23/2023 | 4752 | 13.02 | | | | | 6.5559 | 6.4221 | 6.3564 |
| FXTN 20-07 | PIBD2024F075 | 12.3750 | 14Y | 6/3/2024 | 4976 | 13.63 | | | | | 6.6781 | 6.5403 | 6.4714 |
| FXTN 20-08 | PIBD2024H086 | 12.8750 | 14Y | 8/5/2024 | 5039 | 13.81 | | | | | 6.7124 | 6.5735 | 6.5038 |
| FXTN 20-09 | PIBD2024K091 | 13.7500 | 15Y | 11/11/2024 | 5137 | 14.07 | | | | | 6.7659 | 6.6252 | 6.5541 |
| FXTN 20-10 | PIBD2025D103 | 12.1250 | 15Y | 4/14/2025 | 5291 | 14.50 | | | | | 6.8499 | 6.7064 | 6.6332 |
| FXTN 20-11 | PIBD2025J116 | 12.1250 | 16Y | 10/20/2025 | 5480 | 15.01 | | | | | 6.9529 | 6.8061 | 6.7303 |
| FXTN 25-01 | PIBD2525K015 | 18.2500 | 16Y | 11/29/2025 | 5520 | 15.12 | | | | | 6.9748 | 6.8272 | 6.7508 |
| FXTN 20-12 | PIBD2026A122 | 10.2500 | 16Y | 1/19/2026 | 5571 | 15.26 | 134.000000 | 6.8500 | 12:11:39 PM | 6.8500 | 7.0026 | 6.8541 | 6.7770 |
| FXTN 20-13 | PIBD2026L139 | 8.0000 | 17Y | 12/7/2026 | 5893 | 16.15 | | | | | 7.1782 | 7.0240 | 6.9424 |
| FXTN 20-14 | PIBD2027I140 | 8.6250 | 17Y | 9/6/2027 | 6166 | 16.89 | | | | | 7.3271 | 7.1680 | 7.0826 |
| FXTN 20-15 | PIBD2028L151 | 9.5000 | 19Y | 12/4/2028 | 6621 | 18.14 | | | | | 7.5753 | 7.4080 | 7.3163 |
| FXTN 20-16 | PIBD2030E166 | 8.7500 | 20Y | 5/27/2030 | 7160 | 19.62 | 20.605000 | 7.2750 | 11:35:22 AM | 7.2772 | 7.8693 | 7.6923 | 7.5932 |
| FXTN 25-02 * | PIBD2530G029 | 12.5000 | 20Y | 7/28/2030 | 7222 | 19.79 | | | | | 7.9031 | 7.7250 | 7.6250 |
| FXTN 25-03 | PIBD2531A032 | 11.2500 | 21Y | 1/26/2031 | 7404 | 20.28 | | | | | 7.9097 | 7.7366 | 7.6443 |
| FXTN 25-04 | PIBD2531J042 | 9.3750 | 21Y | 10/5/2031 | 7656 | 20.98 | | | | | 7.9189 | 7.7526 | 7.6709 |
| FXTN 25-05 | PIBD2532K057 | 8.5000 | 23Y | 11/29/2032 | 8077 | 22.13 | | | | | 7.9342 | 7.7793 | 7.7155 |
| FXTN 25-06 | PIBD2534K062 | 9.2500 | 25Y | 11/5/2034 | 8783 | 24.06 | | | | | 7.9599 | 7.8241 | 7.7902 |
| FXTN 25-07 * | PIBD2535I071 | 8.0000 | 25Y | 9/30/2035 | 9112 | 24.96 | | | | | 7.9719 | 7.8450 | 7.8250 |