

Interpolated Bonds
November 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 | 12 | 0.03 | | | | | 3.6913 | 3.6563 | 3.6563 |
| FXTN 10-26 | PIBD1010L261 | 17.5000 | 1M | 12/21/2010 | 32 | 0.09 | | | | | 3.1300 | 3.0313 | 3.0313 |
| FXTN 03-17 | PIBD0311A175 | 5.3750 | 2M | 1/17/2011 | 59 | 0.16 | | | | | 3.1075 | 3.0000 | 3.0000 |
| FXTN 10-27 | PIBD1011A278 | 17.5000 | 2M | 1/18/2011 | 60 | 0.16 | | | | | 3.1077 | 3.0000 | 3.0000 |
| FXTN 07-35 | PIBD0711A354 | 11.0000 | 2M | 1/22/2011 | 64 | 0.18 | | | | | 3.1085 | 3.0000 | 3.0000 |
| FXTN 05-62 | PIBD0511C622 | 8.5000 | 4M | 3/3/2011 | 104 | 0.28 | 20.600000 | 3.1000 | 2:50:55 PM | 3.1087 | 3.1475 | 3.0371 | 3.0288 |
| FXTN 07-36 | PIBD0711D360 | 12.0000 | 5M | 4/15/2011 | 147 | 0.40 | | | | | 3.2440 | 3.1434 | 3.1115 |
| FXTN 05-63 | PIBD0511F638 | 10.6250 | 7M | 6/22/2011 | 215 | 0.59 | | | | | 3.3592 | 3.2673 | 3.2135 |
| FXTN 07-37 | PIBD0711G376 | 12.0000 | 8M | 7/22/2011 | 245 | 0.67 | | | | | 3.3945 | 3.3036 | 3.2464 |
| RTB 03-06 | PIID0311G065 | 8.5000 | 9M | 7/31/2011 | 254 | 0.70 | | | | | 3.4050 | 3.3145 | 3.2563 |
| SPTB 10-01 | SPTB1011I016 | 15.5000 | 10M | 9/20/2011 | 305 | 0.84 | | | | | 3.4649 | 3.3761 | 3.3124 |
| FXTN 10-28 | PIBD1011J288 | 16.5000 | 11M | 10/11/2011 | 326 | 0.89 | | | | | 3.4896 | 3.4015 | 3.3354 |
| FXTN 05-64 | PIBD0511J642 | 7.2500 | 11M | 10/19/2011 | 334 | 0.92 | | | | | 3.4990 | 3.4112 | 3.3442 |
| RTB 05-05 | PIID0511L054 | 5.8750 | 1.5Y | 12/6/2011 | 382 | 1.05 | | | | | 3.6399 | 3.3842 | 3.3743 |
| FXTN 04-19 | PIBD0411L191 | 5.8750 | 1.5Y | 12/13/2011 | 389 | 1.07 | | | | | 3.6777 | 3.3629 | 3.3740 |
| FXTN 03-18 | PIBD0312A182 | 5.8750 | 1.5Y | 1/8/2012 | 415 | 1.14 | | | | | 3.8181 | 3.2838 | 3.3731 |
| SPTB 10-02 | SPTB1012A021 | 14.0000 | 1.5Y | 1/31/2012 | 438 | 1.20 | | | | | 3.9424 | 3.2138 | 3.3722 |
| FXTN 05-65 | PIBD0512B658 | 5.7500 | 1.5Y | 2/21/2012 | 459 | 1.26 | 5,564.740000 | 3.2500 | 3:24:50 PM | 3.3715 | 4.0558 | 3.1500 | 3.3715 |
| FXTN 10-29 | PIBD1012D291 | 13.0000 | 1.5Y | 4/25/2012 | 523 | 1.43 | | | | | 4.1241 | 3.4042 | 3.5732 |
| FXTN 07-39 | PIBD0712D395 | 11.5000 | 1.5Y | 4/28/2012 | 526 | 1.44 | | | | | 4.1274 | 3.4161 | 3.5827 |
| RTB 05-06 | PIID0512H067 | 7.1250 | 2Y | 8/1/2012 | 621 | 1.70 | | | | | 4.2288 | 3.7935 | 3.8821 |
| FXTN 07-40 | PIBD0712H408 | 11.3750 | 2Y | 8/18/2012 | 638 | 1.75 | | | | | 4.2470 | 3.8610 | 3.9357 |
| RTB 03-07 | PIID0312I070 | 5.2500 | 2Y | 9/24/2012 | 675 | 1.85 | 0.100000 | 4.3000 | 9:56:49 AM | 4.3000 | 4.2865 | 4.0080 | 4.0523 |
| FXTN 10-30 | PIBD1012J302 | 12.1250 | 2Y | 10/17/2012 | 698 | 1.91 | | | | | 4.3111 | 4.0994 | 4.1248 |
| FXTN 07-41 * | PIBD0712K413 | 10.5000 | 2Y | 11/17/2012 | 729 | 2.00 | | | | | 4.3442 | 4.2225 | 4.2225 |
| FXTN 07-42 | PIBD0713A421 | 9.0000 | 2.5Y | 1/5/2013 | 778 | 2.13 | | | | | 4.2905 | 4.1867 | 4.1177 |
| FXTN 03-19 | PIBD0313A199 | 5.2500 | 2.5Y | 1/7/2013 | 780 | 2.14 | | | | | 4.2883 | 4.1852 | 4.1135 |
| FXTN 07-43 | PIBD0713C438 | 8.7500 | 2.5Y | 3/3/2013 | 835 | 2.29 | 170.000000 | 3.9900 | 3:39:28 PM | 3.9959 | 4.2281 | 4.1450 | 3.9959 |
| FXTN 05-66 | PIBD0513C664 | 6.6250 | 2.5Y | 3/13/2013 | 845 | 2.32 | | | | | 4.2381 | 4.1544 | 4.0083 |
| FXTN 10-31 | PIBD1013C316 | 12.7500 | 2.5Y | 3/27/2013 | 859 | 2.35 | | | | | 4.2522 | 4.1676 | 4.0258 |
| FXTN 10-32 | PIBD1013E320 | 11.7500 | 2.5Y | 5/15/2013 | 908 | 2.49 | | | | | 4.3014 | 4.2138 | 4.0869 |
| FXTN 07-44 | PIBD0713F446 | 9.6250 | 3Y | 6/29/2013 | 953 | 2.61 | | | | | 4.3466 | 4.2562 | 4.1430 |
| RTB 05-07 | PIID0513G075 | 9.0000 | 3Y | 7/31/2013 | 985 | 2.70 | | | | | 4.3787 | 4.2864 | 4.1828 |
| FXTN 10-33 | PIBD1013J337 | 11.0000 | 3Y | 10/9/2013 | 1055 | 2.89 | | | | | 4.4490 | 4.3524 | 4.2701 |
| FXTN 07-45 * | PIBD0713K457 | 7.1250 | 3Y | 11/2/2013 | 1079 | 2.96 | | | | | 4.4731 | 4.3750 | 4.3000 |
| FXTN 05-67 | PIBD0514A673 | 6.2500 | 3.5Y | 1/27/2014 | 1165 | 3.19 | 1,200.000000 | 4.1500 | 4:10:47 PM | 4.1500 | 4.3377 | 4.2450 | 4.1500 |
| FXTN 10-34 | PIBD1014C341 | 12.3750 | 3.5Y | 3/25/2014 | 1222 | 3.35 | | | | | 4.4021 | 4.3009 | 4.1896 |
| FXTN 10-35 | PIBD1014G356 | 12.7500 | 4Y | 7/15/2014 | 1334 | 3.65 | | | | | 4.5287 | 4.4107 | 4.2675 |
| RTB 05-08 | PIID0514I080 | 6.2500 | 4Y | 9/24/2014 | 1405 | 3.85 | 301.932000 | 4.3250 | 4:02:00 PM | 4.3567 | 4.6089 | 4.4804 | 4.3168 |
| FXTN 07-46 | PIBD0714J466 | 6.5000 | 4Y | 10/4/2014 | 1415 | 3.88 | 100.000000 | 4.2050 | 4:14:47 PM | 4.2525 | 4.6202 | 4.4902 | 4.3238 |
| SPTB 10-03 * | SPTB1014J037 | 12.2500 | 4Y | 10/14/2014 | 1425 | 3.90 | | | | | 4.6315 | 4.5000 | 4.3308 |
| FXTN 10-36 | PIBD1015B367 | 12.3750 | 4.5Y | 2/24/2015 | 1558 | 4.27 | | | | | 4.7757 | 4.5650 | 4.4737 |
| FXTN 05-68 | PIBD0515E685 | 6.3750 | 4.5Y | 5/13/2015 | 1636 | 4.48 | | | | | 4.8603 | 4.6031 | 4.5575 |
| FXTN 07-47 | PIBD0715E477 | 8.3750 | 5Y | 5/22/2015 | 1645 | 4.51 | | | | | 4.8701 | 4.6075 | 4.5672 |

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|-----------------|--------------|---------|-------|------------|------|-------|--------------|------------|-------------|------------|--------|---------|---------|
| RTB 05-09 | PIID0515H097 | 5.8750 | 5Y | 8/19/2015 | 1734 | 4.75 | 1,706.914000 | 4.6750 | 4:11:15 PM | 4.6693 | 4.9666 | 4.6510 | 4.6629 |
| FXTN 10-37 * | PIBD1015H370 | 11.8750 | 5Y | 8/25/2015 | 1740 | 4.77 | | | | | 4.9731 | 4.6539 | 4.6693 |
| FXTN 10-38 | PIBD1015L384 | 10.1250 | 5.5Y | 12/15/2015 | 1852 | 5.07 | | | | | 4.9817 | 4.8100 | 4.6605 |
| FXTN 10-39 | PIBD1016A393 | 9.2500 | 5.5Y | 1/12/2016 | 1880 | 5.15 | | | | | 4.9838 | 4.8491 | 4.6583 |
| FXTN 07-48 | PIBD0716A488 | 7.0000 | 5.5Y | 1/27/2016 | 1895 | 5.19 | 331.000000 | 4.6500 | 4:01:45 PM | 4.6571 | 4.9850 | 4.8700 | 4.6571 |
| FXTN 10-40 | PIBD1016C407 | 7.5000 | 5.5Y | 3/30/2016 | 1958 | 5.36 | | | | | 5.0223 | 4.8643 | 4.7147 |
| FXTN 10-41 | PIBD1016D416 | 7.0000 | 5.5Y | 4/27/2016 | 1986 | 5.44 | | | | | 5.0388 | 4.8618 | 4.7404 |
| FXTN 10-42 | PIBD1016I420 | 9.1250 | 6Y | 9/4/2016 | 2116 | 5.80 | 463.545000 | 4.8500 | 3:59:05 PM | 4.8593 | 5.1158 | 4.8500 | 4.8593 |
| RTB 07-01 | PIID0716I018 | 7.0000 | 6Y | 9/24/2016 | 2136 | 5.85 | | | | | 5.1275 | 4.8603 | 4.8692 |
| FXTN 10-43 | PIBD1016K436 | 6.2500 | 6Y | 11/16/2016 | 2189 | 6.00 | | | | | 5.1587 | 4.8875 | 4.8952 |
| FXTN 07-49 | PIBD0717C493 | 7.0000 | 6.5Y | 3/31/2017 | 2324 | 6.37 | 426.800000 | 4.9100 | 3:59:33 PM | 4.8920 | 5.2380 | 4.9567 | 4.9614 |
| FXTN 20-01 | PIBD2017D011 | 14.3750 | 6.5Y | 4/24/2017 | 2348 | 6.43 | | | | | 5.2521 | 4.9690 | 4.9732 |
| RTB 07-02 | PIID0717H026 | 6.6250 | 7Y | 8/19/2017 | 2465 | 6.75 | 50.000000 | 5.0650 | 9:13:57 AM | 5.0650 | 5.3208 | 5.0291 | 5.0306 |
| FXTN 10-44 | PIBD1017H447 | 7.7500 | 7Y | 8/23/2017 | 2469 | 6.76 | | | | | 5.3231 | 5.0311 | 5.0326 |
| FXTN 07-50 * | PIBD0717J502 | 5.3750 | 7Y | 10/28/2017 | 2535 | 6.95 | | | | | 5.3619 | 5.0650 | 5.0650 |
| FXTN 10-45 | PIBD1018A451 | 5.8750 | 7.5Y | 1/31/2018 | 2630 | 7.21 | | | | | 5.4102 | 5.1267 | 5.1166 |
| FXTN 10-47 | PIBD1018K478 | 8.8750 | 8.5Y | 11/20/2018 | 2923 | 8.01 | | | | | 5.5593 | 5.3172 | 5.2757 |
| FXTN 10-48 | PIBD1019B485 | 7.8750 | 8.5Y | 2/19/2019 | 3014 | 8.26 | 0.700000 | 5.0000 | 12:03:51 PM | 5.0000 | 5.6056 | 5.3763 | 5.3251 |
| FXTN 10-50 | PIBD1020B508 | 7.7500 | 9.5Y | 2/18/2020 | 3378 | 9.25 | 780.000000 | 5.7000 | 4:14:55 PM | 5.7280 | 5.7907 | 5.6129 | 5.5227 |
| RTB 10-01 | PIID1020H015 | 7.2500 | 10Y | 8/19/2020 | 3561 | 9.76 | | | | | 5.8838 | 5.7318 | 5.6221 |
| FXTN 10-51 * | PIBD1020I510 | 6.1250 | 10Y | 9/16/2020 | 3589 | 9.83 | 52.000000 | 5.5750 | 3:13:46 PM | 5.6373 | 5.8981 | 5.7500 | 5.6373 |
| FXTN 20-02 | PIBD2022C021 | 15.0000 | 12Y | 3/14/2022 | 4133 | 11.32 | | | | | 6.2228 | 6.0709 | 5.8658 |
| FXTN 20-03 | PIBD2022J033 | 12.7500 | 12Y | 10/17/2022 | 4350 | 11.92 | | | | | 6.3523 | 6.1990 | 5.9569 |
| FXTN 20-04 | PIBD2023B048 | 13.0000 | 13Y | 2/20/2023 | 4476 | 12.26 | | | | | 6.4275 | 6.2733 | 6.0098 |
| FXTN 20-05 | PIBD2023E054 | 11.8750 | 13Y | 5/29/2023 | 4574 | 12.53 | | | | | 6.4860 | 6.3311 | 6.0510 |
| FXTN 20-06 | PIBD2023J068 | 11.3750 | 13Y | 10/23/2023 | 4721 | 12.93 | | | | | 6.5738 | 6.4178 | 6.1127 |
| FXTN 20-07 | PIBD2024F075 | 12.3750 | 14Y | 6/3/2024 | 4945 | 13.55 | | | | | 6.7075 | 6.5500 | 6.2068 |
| FXTN 20-08 | PIBD2024H086 | 12.8750 | 14Y | 8/5/2024 | 5008 | 13.72 | | | | | 6.7451 | 6.5871 | 6.2332 |
| FXTN 20-09 | PIBD2024K091 | 13.7500 | 14Y | 11/11/2024 | 5106 | 13.99 | | | | | 6.8036 | 6.6450 | 6.2744 |
| FXTN 20-10 | PIBD2025D103 | 12.1250 | 15Y | 4/14/2025 | 5260 | 14.41 | | | | | 6.8955 | 6.7358 | 6.3391 |
| FXTN 20-11 | PIBD2025J116 | 12.1250 | 15Y | 10/20/2025 | 5449 | 14.93 | | | | | 7.0083 | 6.8473 | 6.4184 |
| FXTN 25-01 | PIBD2525K015 | 18.2500 | 16Y | 11/29/2025 | 5489 | 15.04 | | | | | 7.0322 | 6.8709 | 6.4352 |
| FXTN 20-12 | PIBD2026A122 | 10.2500 | 16Y | 1/19/2026 | 5540 | 15.18 | | | | | 7.0626 | 6.9010 | 6.4567 |
| FXTN 20-13 | PIBD2026L139 | 8.0000 | 17Y | 12/7/2026 | 5862 | 16.06 | | | | | 7.2548 | 7.0910 | 6.5919 |
| FXTN 20-14 | PIBD2027I140 | 8.6250 | 17Y | 9/6/2027 | 6135 | 16.81 | | | | | 7.4178 | 7.2520 | 6.7065 |
| FXTN 20-15 | PIBD2028L151 | 9.5000 | 19Y | 12/4/2028 | 6590 | 18.05 | | | | | 7.6893 | 7.5204 | 6.8976 |
| FXTN 20-16 | PIBD2030E166 | 8.7500 | 20Y | 5/27/2030 | 7129 | 19.53 | 100.000000 | 7.1500 | 3:24:40 PM | 7.1500 | 8.0111 | 7.8384 | 7.1240 |
| FXTN 25-02 * | PIBD2530G029 | 12.5000 | 20Y | 7/28/2030 | 7191 | 19.70 | | | | | 8.0481 | 7.8750 | 7.1500 |
| FXTN 25-03 | PIBD2531A032 | 11.2500 | 21Y | 1/26/2031 | 7373 | 20.20 | | | | | 8.0609 | 7.8870 | 7.2319 |
| FXTN 25-04 | PIBD2531J042 | 9.3750 | 21Y | 10/5/2031 | 7625 | 20.89 | | | | | 8.0785 | 7.9037 | 7.3452 |
| FXTN 25-05 | PIBD2532K057 | 8.5000 | 23Y | 11/29/2032 | 8046 | 22.04 | | | | | 8.1081 | 7.9315 | 7.5345 |
| FXTN 25-06 | PIBD2534K062 | 9.2500 | 24Y | 11/5/2034 | 8752 | 23.98 | | | | | 8.1577 | 7.9782 | 7.8520 |
| FXTN 25-07 * | PIBD2535I071 | 8.0000 | 25Y | 9/30/2035 | 9081 | 24.88 | | | | | 8.1808 | 8.0000 | 8.0000 |