

Interpolated Bonds
February 07, 2011

| 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 05-62 | PIBD0511C622 | 8.5000 | <1M | 3/3/2011 | 23 | 0.06 | 1.000000 | 3.6000 | 11:38:56 AM | 3.6000 | 3.8237 | 3.7381 | 3.6726 |
| FXTN 07-36 | PIBD0711D360 | 12.0000 | 2M | 4/15/2011 | 66 | 0.18 | | | | | 3.6650 | 3.2211 | 3.1475 |
| FXTN 05-63 | PIBD0511F638 | 10.6250 | 5M | 6/22/2011 | 134 | 0.37 | | | | | 3.7699 | 2.9372 | 2.9199 |
| FXTN 07-37 | PIBD0711G376 | 12.0000 | 5M | 7/22/2011 | 164 | 0.45 | | | | | 3.8578 | 3.0369 | 3.0046 |
| RTB 03-06 | PIID0311G065 | 8.5000 | 5M | 7/31/2011 | 173 | 0.47 | 11.500000 | 4.3500 | 3:42:11 PM | 4.3674 | 3.8842 | 3.0668 | 3.0301 |
| SPTB 10-01 | SPTB1011I016 | 15.5000 | 8M | 9/20/2011 | 224 | 0.61 | | | | | 4.0113 | 3.3662 | 3.3090 |
| FXTN 10-28 | PIBD1011J288 | 16.5000 | 8M | 10/11/2011 | 245 | 0.67 | | | | | 4.0613 | 3.5026 | 3.4374 |
| FXTN 05-64 | PIBD0511J642 | 7.2500 | 9M | 10/19/2011 | 253 | 0.69 | | | | | 4.0804 | 3.5545 | 3.4864 |
| RTB 05-05 | PIID0511L054 | 5.8750 | 10M | 12/6/2011 | 301 | 0.82 | | | | | 4.1949 | 3.8662 | 3.7799 |
| FXTN 04-19 | PIBD0411L191 | 5.8750 | 10M | 12/13/2011 | 308 | 0.84 | | | | | 4.2116 | 3.9117 | 3.8227 |
| FXTN 03-18 | PIBD0312A182 | 5.8750 | 11M | 1/8/2012 | 334 | 0.92 | | | | | 4.2736 | 4.0805 | 3.9817 |
| SPTB 10-02 | SPTB1012A021 | 14.0000 | 1Y | 1/31/2012 | 357 | 0.98 | | | | | 4.3187 | 4.1387 | 4.0345 |
| FXTN 05-65 | PIBD0512B658 | 5.7500 | 1.5Y | 2/21/2012 | 378 | 1.04 | | | | | 4.3585 | 4.1793 | 4.0708 |
| FXTN 10-29 | PIBD1012D291 | 13.0000 | 1.5Y | 4/25/2012 | 442 | 1.21 | | | | | 4.4799 | 4.3030 | 4.1813 |
| FXTN 07-39 | PIBD0712D395 | 11.5000 | 1.5Y | 4/28/2012 | 445 | 1.22 | | | | | 4.4856 | 4.3088 | 4.1865 |
| RTB 05-06 | PIID0512H067 | 7.1250 | 1.5Y | 8/1/2012 | 540 | 1.48 | | | | | 4.6658 | 4.4925 | 4.3505 |
| FXTN 07-40 | PIBD0712H408 | 11.3750 | 2Y | 8/18/2012 | 557 | 1.53 | | | | | 4.6980 | 4.5254 | 4.3798 |
| RTB 03-07 | PIID0312I070 | 5.2500 | 2Y | 9/24/2012 | 594 | 1.63 | 1.450000 | 4.8000 | 3:44:54 PM | 4.4201 | 4.7682 | 4.5970 | 4.4437 |
| FXTN 10-30 | PIBD1012J302 | 12.1250 | 2Y | 10/17/2012 | 617 | 1.69 | | | | | 4.8118 | 4.6414 | 4.4834 |
| FXTN 07-41 | PIBD0712K413 | 10.5000 | 2Y | 11/17/2012 | 648 | 1.78 | | | | | 4.8706 | 4.7014 | 4.5369 |
| FXTN 07-42 | PIBD0713A421 | 9.0000 | 2Y | 1/5/2013 | 697 | 1.91 | | | | | 4.9635 | 4.7961 | 4.6215 |
| FXTN 03-19 * | PIBD0313A199 | 5.2500 | 2Y | 1/7/2013 | 699 | 1.92 | 0.100000 | 4.1500 | 9:23:09 AM | 4.1500 | 4.9673 | 4.8000 | 4.6250 |
| FXTN 07-43 | PIBD0713C438 | 8.7500 | 2.5Y | 3/3/2013 | 754 | 2.07 | 0.100000 | 4.6500 | 2:35:39 PM | 4.6500 | 5.0113 | 4.8429 | 4.6859 |
| FXTN 05-66 | PIBD0513C664 | 6.6250 | 2.5Y | 3/13/2013 | 764 | 2.09 | | | | | 5.0193 | 4.8506 | 4.6970 |
| FXTN 10-31 | PIBD1013C316 | 12.7500 | 2.5Y | 3/27/2013 | 778 | 2.13 | | | | | 5.0304 | 4.8616 | 4.7125 |
| FXTN 10-32 | PIBD1013E320 | 11.7500 | 2.5Y | 5/15/2013 | 827 | 2.27 | | | | | 5.0696 | 4.8997 | 4.7668 |
| FXTN 07-44 | PIBD0713F446 | 9.6250 | 2.5Y | 6/29/2013 | 872 | 2.39 | | | | | 5.1056 | 4.9348 | 4.8167 |
| RTB 05-07 | PIID0513G075 | 9.0000 | 2.5Y | 7/31/2013 | 904 | 2.48 | | | | | 5.1311 | 4.9597 | 4.8522 |
| FXTN 10-33 | PIBD1013J337 | 11.0000 | 3Y | 10/9/2013 | 974 | 2.67 | | | | | 5.1871 | 5.0143 | 4.9297 |
| FXTN 07-45 | PIBD0713K457 | 7.1250 | 3Y | 11/2/2013 | 998 | 2.73 | | | | | 5.2063 | 5.0330 | 4.9563 |
| FXTN 05-67 * | PIBD0514A673 | 6.2500 | 3Y | 1/27/2014 | 1084 | 2.97 | 300.145000 | 5.0000 | 2:29:03 PM | 5.0516 | 5.2750 | 5.1000 | 5.0516 |
| FXTN 10-34 | PIBD1014C341 | 12.3750 | 3.5Y | 3/25/2014 | 1141 | 3.13 | | | | | 5.3893 | 5.2151 | 5.1445 |
| FXTN 10-35 | PIBD1014G356 | 12.7500 | 3.5Y | 7/15/2014 | 1253 | 3.43 | | | | | 5.6138 | 5.4412 | 5.3268 |
| RTB 05-08 | PIID0514I080 | 6.2500 | 4Y | 9/24/2014 | 1324 | 3.63 | 1.500000 | 6.2500 | 12:11:32 PM | 6.2500 | 5.7561 | 5.5846 | 5.4424 |
| FXTN 07-46 | PIBD0714J466 | 6.5000 | 4Y | 10/4/2014 | 1334 | 3.65 | | | | | 5.7761 | 5.6048 | 5.4587 |
| SPTB 10-03 * | SPTB1014J037 | 12.2500 | 4Y | 10/14/2014 | 1344 | 3.68 | | | | | 5.7962 | 5.6250 | 5.4750 |
| FXTN 10-36 | PIBD1015B367 | 12.3750 | 4.5Y | 2/24/2015 | 1477 | 4.05 | | | | | 5.8416 | 5.6745 | 5.5104 |
| FXTN 05-68 | PIBD0515E685 | 6.3750 | 4.5Y | 5/13/2015 | 1555 | 4.26 | | | | | 5.8682 | 5.7036 | 5.5311 |
| FXTN 07-47 | PIBD0715E477 | 8.3750 | 4.5Y | 5/22/2015 | 1564 | 4.28 | | | | | 5.8713 | 5.7069 | 5.5335 |
| RTB 05-09 | PIID0515H097 | 5.8750 | 5Y | 8/19/2015 | 1653 | 4.53 | | | | | 5.9017 | 5.7401 | 5.5572 |
| FXTN 10-37 | PIBD1015H370 | 11.8750 | 5Y | 8/25/2015 | 1659 | 4.55 | | | | | 5.9038 | 5.7423 | 5.5588 |
| FXTN 05-69 | PIBD0515K697 | 4.6250 | 5Y | 11/25/2015 | 1751 | 4.80 | | | | | 5.9352 | 5.7765 | 5.5832 |
| FXTN 10-38 | PIBD1015L384 | 10.1250 | 5Y | 12/15/2015 | 1771 | 4.85 | | | | | 5.9420 | 5.7840 | 5.5886 |
| FXTN 10-39 | PIBD1016A393 | 9.2500 | 5Y | 1/12/2016 | 1799 | 4.93 | | | | | 5.9516 | 5.7944 | 5.5960 |

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|-----------------|--------------|---------|-------|------------|------|-------|-------------|------------|-------------|------------|--------|---------|---------|
| FXTN 07-48 * | PIBD0716A488 | 7.0000 | 5Y | 1/27/2016 | 1814 | 4.97 | 9.905000 | 5.3500 | 9:39:06 AM | 5.3500 | 5.9567 | 5.8000 | 5.6000 |
| FXTN 10-40 | PIBD1016C407 | 7.5000 | 5.5Y | 3/30/2016 | 1877 | 5.14 | | | | | 6.0382 | 5.8377 | 5.6549 |
| FXTN 10-41 | PIBD1016D416 | 7.0000 | 5.5Y | 4/27/2016 | 1905 | 5.22 | | | | | 6.0745 | 5.8545 | 5.6792 |
| FXTN 10-42 | PIBD1016I420 | 9.1250 | 6Y | 9/4/2016 | 2035 | 5.58 | | | | | 6.2427 | 5.9323 | 5.7924 |
| RTB 07-01 | PIID0716I018 | 7.0000 | 6Y | 9/24/2016 | 2055 | 5.63 | 0.250000 | 6.7500 | 10:36:43 AM | 6.7500 | 6.2685 | 5.9443 | 5.8099 |
| FXTN 10-43 | PIBD1016K436 | 6.2500 | 6Y | 11/16/2016 | 2108 | 5.78 | | | | | 6.3371 | 5.9760 | 5.8560 |
| FXTN 07-49 | PIBD0717C493 | 7.0000 | 6.5Y | 3/31/2017 | 2243 | 6.15 | | | | | 6.5118 | 6.0568 | 5.9736 |
| FXTN 20-01 | PIBD2017D011 | 14.3750 | 6.5Y | 4/24/2017 | 2267 | 6.21 | | | | | 6.5428 | 6.0712 | 5.9945 |
| RTB 07-02 | PIID0717H026 | 6.6250 | 7Y | 8/19/2017 | 2384 | 6.53 | 30.617000 | 6.1000 | 10:46:07 AM | 6.2296 | 6.6942 | 6.1413 | 6.0964 |
| FXTN 10-44 | PIBD1017H447 | 7.7500 | 7Y | 8/23/2017 | 2388 | 6.54 | 32.238000 | 6.2500 | 10:56:11 AM | 6.2500 | 6.6994 | 6.1437 | 6.0998 |
| FXTN 07-50 | PIBD0717J502 | 5.3750 | 7Y | 10/28/2017 | 2454 | 6.72 | | | | | 6.7848 | 6.1832 | 6.1573 |
| FXTN 10-45 * | PIBD1018A451 | 5.8750 | 7Y | 1/31/2018 | 2549 | 6.98 | | | | | 6.9077 | 6.2400 | 6.2400 |
| FXTN 10-47 | PIBD1018K478 | 8.8750 | 8Y | 11/20/2018 | 2842 | 7.79 | | | | | 6.9318 | 6.3963 | 6.3823 |
| FXTN 10-48 | PIBD1019B485 | 7.8750 | 8.5Y | 2/19/2019 | 2933 | 8.04 | 2.466000 | 7.0000 | 11:37:20 AM | 7.0807 | 6.9393 | 6.4448 | 6.4265 |
| FXTN 10-50 | PIBD1020B508 | 7.7500 | 9.5Y | 2/18/2020 | 3297 | 9.03 | | | | | 6.9693 | 6.6389 | 6.6033 |
| RTB 10-01 | PIID1020H015 | 7.2500 | 10Y | 8/19/2020 | 3480 | 9.53 | | | | | 6.9844 | 6.7365 | 6.6922 |
| FXTN 10-51 | PIBD1020I510 | 6.1250 | 10Y | 9/16/2020 | 3508 | 9.61 | | | | | 6.9867 | 6.7515 | 6.7058 |
| FXTN 10-52 * | PIBD1020L525 | 5.8750 | 10Y | 12/16/2020 | 3599 | 9.86 | 21.154195 | 6.2500 | 3:55:23 PM | 6.2973 | 6.9942 | 6.8000 | 6.7500 |
| FXTN 20-02 | PIBD2022C021 | 15.0000 | 12Y | 3/14/2022 | 4052 | 11.10 | | | | | 7.1841 | 6.9840 | 6.9187 |
| FXTN 20-03 | PIBD2022J033 | 12.7500 | 12Y | 10/17/2022 | 4269 | 11.70 | | | | | 7.2751 | 7.0721 | 6.9995 |
| FXTN 20-04 | PIBD2023B048 | 13.0000 | 13Y | 2/20/2023 | 4395 | 12.04 | | | | | 7.3279 | 7.1233 | 7.0464 |
| FXTN 20-05 | PIBD2023E054 | 11.8750 | 13Y | 5/29/2023 | 4493 | 12.31 | | | | | 7.3690 | 7.1631 | 7.0829 |
| FXTN 20-06 | PIBD2023J068 | 11.3750 | 13Y | 10/23/2023 | 4640 | 12.71 | | | | | 7.4306 | 7.2228 | 7.1376 |
| FXTN 20-07 | PIBD2024F075 | 12.3750 | 14Y | 6/3/2024 | 4864 | 13.33 | | | | | 7.5245 | 7.3138 | 7.2210 |
| FXTN 20-08 | PIBD2024H086 | 12.8750 | 14Y | 8/5/2024 | 4927 | 13.50 | | | | | 7.5509 | 7.3394 | 7.2444 |
| FXTN 20-09 | PIBD2024K091 | 13.7500 | 14Y | 11/11/2024 | 5025 | 13.77 | | | | | 7.5920 | 7.3792 | 7.2809 |
| FXTN 20-10 | PIBD2025D103 | 12.1250 | 15Y | 4/14/2025 | 5179 | 14.19 | | | | | 7.6566 | 7.4418 | 7.3383 |
| FXTN 20-11 | PIBD2025J116 | 12.1250 | 15Y | 10/20/2025 | 5368 | 14.71 | | | | | 7.7358 | 7.5185 | 7.4086 |
| FXTN 25-01 | PIBD2525K015 | 18.2500 | 15Y | 11/29/2025 | 5408 | 14.82 | | | | | 7.7525 | 7.5348 | 7.4235 |
| FXTN 20-12 | PIBD2026A122 | 10.2500 | 15Y | 1/19/2026 | 5459 | 14.96 | | | | | 7.7739 | 7.5555 | 7.4425 |
| FXTN 20-13 | PIBD2026L139 | 8.0000 | 16Y | 12/7/2026 | 5781 | 15.84 | | | | | 7.9089 | 7.6863 | 7.5624 |
| FXTN 20-14 | PIBD2027I140 | 8.6250 | 17Y | 9/6/2027 | 6054 | 16.59 | | | | | 8.0233 | 7.7972 | 7.6641 |
| FXTN 20-15 | PIBD2028L151 | 9.5000 | 18Y | 12/4/2028 | 6509 | 17.83 | | | | | 8.2141 | 7.9820 | 7.8335 |
| FXTN 20-16 | PIBD2030E166 | 8.7500 | 20Y | 5/27/2030 | 7048 | 19.31 | 50.000000 | 8.1250 | 3:31:31 PM | 8.1250 | 8.4400 | 8.2009 | 8.0342 |
| FXTN 25-02 | PIBD2530G029 | 12.5000 | 20Y | 7/28/2030 | 7110 | 19.48 | | | | | 8.4660 | 8.2261 | 8.0572 |
| FXTN 25-03 * | PIBD2531A032 | 11.2500 | 20Y | 1/26/2031 | 7292 | 19.98 | | | | | 8.5423 | 8.3000 | 8.1250 |
| FXTN 25-04 | PIBD2531J042 | 9.3750 | 21Y | 10/5/2031 | 7544 | 20.67 | | | | | 8.5314 | 8.2691 | 8.1188 |
| FXTN 25-05 | PIBD2532K057 | 8.5000 | 22Y | 11/29/2032 | 7965 | 21.82 | | | | | 8.5133 | 8.2174 | 8.1085 |
| FXTN 25-06 | PIBD2534K062 | 9.2500 | 24Y | 11/5/2034 | 8671 | 23.76 | | | | | 8.4829 | 8.1308 | 8.0913 |
| FXTN 25-07 | PIBD2535I071 | 8.0000 | 25Y | 9/30/2035 | 9000 | 24.66 | | | | | 8.4687 | 8.0905 | 8.0832 |
| FXTN 25-08 * | PIBD2535L086 | 8.1250 | 25Y | 12/16/2035 | 9077 | 24.87 | 434.833900 | 8.0875 | 3:42:57 PM | 8.0813 | 8.4654 | 8.0810 | 8.0813 |