

**Interpolated Bonds**  
**March 25, 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 07-36      | PIBD0711D360 | 12.0000 | <1M   | 4/15/2011  | 18   | 0.05 |               |            |             |            | 2.9062 | 2.8310  | 2.8310  |
| FXTN 05-63      | PIBD0511F638 | 10.6250 | 3M    | 6/22/2011  | 86   | 0.24 |               |            |             |            | 1.4022 | 1.0094  | 0.9897  |
| FXTN 07-37      | PIBD0711G376 | 12.0000 | 4M    | 7/22/2011  | 116  | 0.32 |               |            |             |            | 1.4455 | 1.0741  | 1.0137  |
| RTB 03-06       | PIID0311G065 | 8.5000  | 4M    | 7/31/2011  | 125  | 0.34 | 0.500000      | 4.0000     | 9:42:53 AM  | 4.0000     | 1.4626 | 1.1126  | 1.0374  |
| SPTB 10-01      | SPTB1011I016 | 15.5000 | 5M    | 9/20/2011  | 176  | 0.48 | 0.571783      | 3.1000     | 9:14:43 AM  | 3.1000     | 1.5593 | 1.3308  | 1.1715  |
| FXTN 10-28      | PIBD1011J288 | 16.5000 | 7M    | 10/11/2011 | 197  | 0.54 |               |            |             |            | 1.6327 | 1.4369  | 1.2592  |
| FXTN 05-64      | PIBD0511J642 | 7.2500  | 7M    | 10/19/2011 | 205  | 0.56 |               |            |             |            | 1.6928 | 1.4928  | 1.3235  |
| RTB 05-05       | PIID0511L054 | 5.8750  | 8M    | 12/6/2011  | 253  | 0.69 |               |            |             |            | 2.0533 | 1.8283  | 1.7096  |
| FXTN 04-19      | PIBD0411L191 | 5.8750  | 9M    | 12/13/2011 | 260  | 0.71 |               |            |             |            | 2.1058 | 1.8772  | 1.7659  |
| FXTN 03-18      | PIBD0312A182 | 5.8750  | 10M   | 1/8/2012   | 286  | 0.78 |               |            |             |            | 2.3011 | 2.0589  | 1.9750  |
| SPTB 10-02      | SPTB1012A021 | 14.0000 | 10M   | 1/31/2012  | 309  | 0.85 |               |            |             |            | 2.4738 | 2.2197  | 2.1600  |
| FXTN 05-65      | PIBD0512B658 | 5.7500  | 11M   | 2/21/2012  | 330  | 0.90 |               |            |             |            | 2.6315 | 2.3664  | 2.3289  |
| FXTN 10-29      | PIBD1012D291 | 13.0000 | 1.5Y  | 4/25/2012  | 394  | 1.08 |               |            |             |            | 3.0125 | 2.7277  | 2.7214  |
| FXTN 07-39      | PIBD0712D395 | 11.5000 | 1.5Y  | 4/28/2012  | 397  | 1.09 |               |            |             |            | 3.0265 | 2.7413  | 2.7350  |
| RTB 05-06       | PIID0512H067 | 7.1250  | 1.5Y  | 8/1/2012   | 492  | 1.35 |               |            |             |            | 3.4697 | 3.1717  | 3.1672  |
| FXTN 07-40      | PIBD0712H408 | 11.3750 | 1.5Y  | 8/18/2012  | 509  | 1.39 | 5.557000      | 3.9500     | 2:21:51 PM  | 3.9500     | 3.5490 | 3.2487  | 3.2446  |
| RTB 03-07       | PIID0312I070 | 5.2500  | 1.5Y  | 9/24/2012  | 546  | 1.50 | 6.045000      | 4.6000     | 2:30:22 PM  | 4.3108     | 3.7216 | 3.4163  | 3.4129  |
| FXTN 10-30      | PIBD1012J302 | 12.1250 | 2Y    | 10/17/2012 | 569  | 1.56 |               |            |             |            | 3.8289 | 3.5206  | 3.5175  |
| FXTN 07-41      | PIBD0712K413 | 10.5000 | 2Y    | 11/17/2012 | 600  | 1.64 |               |            |             |            | 3.9735 | 3.6610  | 3.6586  |
| FXTN 07-42      | PIBD0713A421 | 9.0000  | 2Y    | 1/5/2013   | 649  | 1.78 |               |            |             |            | 4.2021 | 3.8830  | 3.8815  |
| FXTN 03-19      | PIBD0313A199 | 5.2500  | 2Y    | 1/7/2013   | 651  | 1.78 | 2.000000      | 3.7500     | 10:40:27 AM | 3.7500     | 4.2115 | 3.8921  | 3.8906  |
| FXTN 07-43      | PIBD0713C438 | 8.7500  | 2Y    | 3/3/2013   | 706  | 1.93 |               |            |             |            | 4.4680 | 4.1413  | 4.1408  |
| FXTN 05-66      | PIBD0513C664 | 6.6250  | 2Y    | 3/13/2013  | 716  | 1.96 |               |            |             |            | 4.5147 | 4.1866  | 4.1863  |
| FXTN 10-31 *    | PIBD1013C316 | 12.7500 | 2Y    | 3/27/2013  | 730  | 2.00 |               |            |             |            | 4.5800 | 4.2500  | 4.2500  |
| FXTN 10-32      | PIBD1013E320 | 11.7500 | 2.5Y  | 5/15/2013  | 779  | 2.13 |               |            |             |            | 4.6738 | 4.3576  | 4.3559  |
| FXTN 07-44      | PIBD0713F446 | 9.6250  | 2.5Y  | 6/29/2013  | 824  | 2.26 |               |            |             |            | 4.7600 | 4.4563  | 4.4531  |
| RTB 05-07       | PIID0513G075 | 9.0000  | 2.5Y  | 7/31/2013  | 856  | 2.35 |               |            |             |            | 4.8212 | 4.5266  | 4.5223  |
| FXTN 10-33      | PIBD1013J337 | 11.0000 | 3Y    | 10/9/2013  | 926  | 2.54 |               |            |             |            | 4.9553 | 4.6802  | 4.6736  |
| FXTN 07-45      | PIBD0713K457 | 7.1250  | 3Y    | 11/2/2013  | 950  | 2.60 |               |            |             |            | 5.0012 | 4.7329  | 4.7254  |
| FXTN 05-67      | PIBD0514A673 | 6.2500  | 3Y    | 1/27/2014  | 1036 | 2.84 | 11,479.830000 | 5.0150     | 4:13:25 PM  | 5.0344     | 5.1659 | 4.9217  | 4.9113  |
| FXTN 10-34 *    | PIBD1014C341 | 12.3750 | 3Y    | 3/25/2014  | 1093 | 2.99 |               |            |             |            | 5.2750 | 5.0468  | 5.0344  |
| FXTN 10-35      | PIBD1014G356 | 12.7500 | 3.5Y  | 7/15/2014  | 1205 | 3.30 |               |            |             |            | 5.5135 | 5.2388  | 5.2170  |
| RTB 05-08       | PIID0514I080 | 6.2500  | 3.5Y  | 9/24/2014  | 1276 | 3.50 | 2,115.406000  | 5.5500     | 4:14:18 PM  | 5.5896     | 5.6646 | 5.3604  | 5.3328  |
| FXTN 07-46      | PIBD0714J466 | 6.5000  | 4Y    | 10/4/2014  | 1286 | 3.52 | 3,084.000000  | 5.5500     | 4:13:11 PM  | 5.5822     | 5.6859 | 5.3776  | 5.3491  |
| SPTB 10-03      | SPTB1014J037 | 12.2500 | 4Y    | 10/14/2014 | 1296 | 3.55 |               |            |             |            | 5.7072 | 5.3947  | 5.3654  |
| FXTN 10-36 *    | PIBD1015B367 | 12.3750 | 4Y    | 2/24/2015  | 1429 | 3.92 |               |            |             |            | 5.9904 | 5.6226  | 5.5822  |
| FXTN 05-68      | PIBD0515E685 | 6.3750  | 4.5Y  | 5/13/2015  | 1507 | 4.13 | 1,102.683000  | 5.6500     | 4:09:43 PM  | 5.6658     | 5.9952 | 5.6589  | 5.6226  |
| FXTN 07-47      | PIBD0715E477 | 8.3750  | 4.5Y  | 5/22/2015  | 1516 | 4.15 | 270.000000    | 5.7000     | 3:44:29 PM  | 5.7055     | 5.9958 | 5.6631  | 5.6272  |
| RTB 05-09       | PIID0515H097 | 5.8750  | 4.5Y  | 8/19/2015  | 1605 | 4.40 | 152.000000    | 5.7250     | 11:14:28 AM | 5.7080     | 6.0013 | 5.7045  | 5.6732  |
| FXTN 10-37      | PIBD1015H370 | 11.8750 | 4.5Y  | 8/25/2015  | 1611 | 4.41 |               |            |             |            | 6.0016 | 5.7073  | 5.6763  |
| FXTN 05-69      | PIBD0515K697 | 4.6250  | 5Y    | 11/25/2015 | 1703 | 4.67 |               |            |             |            | 6.0073 | 5.7501  | 5.7239  |
| FXTN 10-38      | PIBD1015L384 | 10.1250 | 5Y    | 12/15/2015 | 1723 | 4.72 |               |            |             |            | 6.0086 | 5.7594  | 5.7343  |
| FXTN 10-39      | PIBD1016A393 | 9.2500  | 5Y    | 1/12/2016  | 1751 | 4.80 |               |            |             |            | 6.0103 | 5.7724  | 5.7487  |
| FXTN 07-48      | PIBD0716A488 | 7.0000  | 5Y    | 1/27/2016  | 1766 | 4.84 | 3,973.827804  | 5.6650     | 4:11:15 PM  | 5.7738     | 6.0112 | 5.7794  | 5.7565  |

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| Instrument Name | ISIN         | Coupon  | Tenor | Maturity   | Days | YRS   | D. Vol (MM)  | Last Yield | Traded Time | W. Ave Yld | PDSI-F | PDSI-R1 | PDSI-R2 |
|-----------------|--------------|---------|-------|------------|------|-------|--------------|------------|-------------|------------|--------|---------|---------|
| RTB 05-10 *     | PIID0516C107 | 6.0000  | 5Y    | 3/3/2016   | 1802 | 4.94  | 174.801000   | 5.7150     | 3:52:18 PM  | 5.8035     | 6.0135 | 5.7961  | 5.7751  |
| FXTN 10-40      | PIBD1016C407 | 7.5000  | 5.5Y  | 3/30/2016  | 1829 | 5.01  |              |            |             |            | 6.0467 | 5.8281  | 5.8050  |
| FXTN 10-41      | PIBD1016D416 | 7.0000  | 5.5Y  | 4/27/2016  | 1857 | 5.09  |              |            |             |            | 6.0811 | 5.8613  | 5.8361  |
| FXTN 10-42      | PIBD1016I420 | 9.1250  | 5.5Y  | 9/4/2016   | 1987 | 5.44  | 3,008.678000 | 5.7250     | 4:02:14 PM  | 5.8072     | 6.2410 | 6.0155  | 5.9802  |
| RTB 07-01       | PIID0716I018 | 7.0000  | 5.5Y  | 9/24/2016  | 2007 | 5.50  | 105.655608   | 6.0000     | 10:57:56 AM | 6.0432     | 6.2656 | 6.0392  | 6.0024  |
| FXTN 10-43      | PIBD1016K436 | 6.2500  | 6Y    | 11/16/2016 | 2060 | 5.64  |              |            |             |            | 6.3307 | 6.1021  | 6.0611  |
| FXTN 07-49      | PIBD0717C493 | 7.0000  | 6.5Y  | 3/31/2017  | 2195 | 6.01  | 1,100.000000 | 6.1500     | 10:24:36 AM | 6.1500     | 6.4968 | 6.2621  | 6.2108  |
| FXTN 20-01      | PIBD2017D011 | 14.3750 | 6.5Y  | 4/24/2017  | 2219 | 6.08  | 14.403103    | 6.1250     | 10:38:30 AM | 6.1164     | 6.5263 | 6.2906  | 6.2374  |
| RTB 07-02       | PIID0717H026 | 6.6250  | 6.5Y  | 8/19/2017  | 2336 | 6.40  | 107.709323   | 6.2988     | 3:14:09 PM  | 6.2923     | 6.6702 | 6.4293  | 6.3671  |
| FXTN 10-44      | PIBD1017H447 | 7.7500  | 6.5Y  | 8/23/2017  | 2340 | 6.41  |              |            |             |            | 6.6751 | 6.4341  | 6.3715  |
| FXTN 07-50      | PIBD0717J502 | 5.3750  | 7Y    | 10/28/2017 | 2406 | 6.59  | 4.000000     | 6.0500     | 3:04:10 PM  | 6.0500     | 6.7562 | 6.5123  | 6.4447  |
| FXTN 10-45 *    | PIBD1018A451 | 5.8750  | 7Y    | 1/31/2018  | 2501 | 6.85  |              |            |             |            | 6.8731 | 6.6250  | 6.5500  |
| FXTN 10-47      | PIBD1018K478 | 8.8750  | 8Y    | 11/20/2018 | 2794 | 7.65  |              |            |             |            | 6.9912 | 6.7489  | 6.6779  |
| FXTN 10-48      | PIBD1019B485 | 7.8750  | 8Y    | 2/19/2019  | 2885 | 7.90  |              |            |             |            | 7.0278 | 6.7874  | 6.7176  |
| FXTN 10-50      | PIBD1020B508 | 7.7500  | 9Y    | 2/18/2020  | 3249 | 8.90  |              |            |             |            | 7.1746 | 6.9414  | 6.8766  |
| RTB 10-01       | PIID1020H015 | 7.2500  | 9.5Y  | 8/19/2020  | 3432 | 9.40  | 140.525000   | 6.9991     | 3:18:07 PM  | 6.9997     | 7.2483 | 7.0188  | 6.9564  |
| FXTN 10-51      | PIBD1020I510 | 6.1250  | 9.5Y  | 9/16/2020  | 3460 | 9.48  |              |            |             |            | 7.2596 | 7.0307  | 6.9687  |
| FXTN 10-52      | PIBD1020L525 | 5.8750  | 10Y   | 12/16/2020 | 3551 | 9.73  |              |            |             |            | 7.2963 | 7.0692  | 7.0084  |
| RTB 10-02 *     | PIID1021C027 | 7.3750  | 10Y   | 3/3/2021   | 3628 | 9.94  | 548.900000   | 7.0000     | 4:14:19 PM  | 7.0420     | 7.3273 | 7.1017  | 7.0420  |
| FXTN 20-02      | PIBD2022C021 | 15.0000 | 11Y   | 3/14/2022  | 4004 | 10.97 |              |            |             |            | 7.4257 | 7.2055  | 7.1520  |
| FXTN 20-03      | PIBD2022J033 | 12.7500 | 12Y   | 10/17/2022 | 4221 | 11.56 |              |            |             |            | 7.4824 | 7.2654  | 7.2155  |
| FXTN 20-04      | PIBD2023B048 | 13.0000 | 12Y   | 2/20/2023  | 4347 | 11.91 |              |            |             |            | 7.5154 | 7.3002  | 7.2524  |
| FXTN 20-05      | PIBD2023E054 | 11.8750 | 13Y   | 5/29/2023  | 4445 | 12.18 |              |            |             |            | 7.5410 | 7.3273  | 7.2811  |
| FXTN 20-06      | PIBD2023J068 | 11.3750 | 13Y   | 10/23/2023 | 4592 | 12.58 |              |            |             |            | 7.5794 | 7.3679  | 7.3241  |
| FXTN 20-07      | PIBD2024F075 | 12.3750 | 14Y   | 6/3/2024   | 4816 | 13.19 |              |            |             |            | 7.6380 | 7.4297  | 7.3896  |
| FXTN 20-08      | PIBD2024H086 | 12.8750 | 14Y   | 8/5/2024   | 4879 | 13.37 |              |            |             |            | 7.6545 | 7.4471  | 7.4080  |
| FXTN 20-09      | PIBD2024K091 | 13.7500 | 14Y   | 11/11/2024 | 4977 | 13.64 |              |            |             |            | 7.6801 | 7.4742  | 7.4367  |
| FXTN 20-10      | PIBD2025D103 | 12.1250 | 15Y   | 4/14/2025  | 5131 | 14.06 |              |            |             |            | 7.7204 | 7.5167  | 7.4818  |
| FXTN 20-11      | PIBD2025J116 | 12.1250 | 15Y   | 10/20/2025 | 5320 | 14.58 |              |            |             |            | 7.7699 | 7.5688  | 7.5371  |
| FXTN 25-01      | PIBD2525K015 | 18.2500 | 15Y   | 11/29/2025 | 5360 | 14.68 |              |            |             |            | 7.7803 | 7.5799  | 7.5488  |
| FXTN 20-12      | PIBD2026A122 | 10.2500 | 15Y   | 1/19/2026  | 5411 | 14.82 |              |            |             |            | 7.7937 | 7.5940  | 7.5637  |
| FXTN 20-13      | PIBD2026L139 | 8.0000  | 16Y   | 12/7/2026  | 5733 | 15.71 |              |            |             |            | 7.8779 | 7.6829  | 7.6579  |
| FXTN 20-14      | PIBD2027I140 | 8.6250  | 17Y   | 9/6/2027   | 6006 | 16.45 |              |            |             |            | 7.9493 | 7.7582  | 7.7378  |
| FXTN 20-15      | PIBD2028L151 | 9.5000  | 18Y   | 12/4/2028  | 6461 | 17.70 |              |            |             |            | 8.0683 | 7.8838  | 7.8709  |
| FXTN 20-16      | PIBD2030E166 | 8.7500  | 20Y   | 5/27/2030  | 7000 | 19.18 |              |            |             |            | 8.2093 | 8.0326  | 8.0286  |
| FXTN 25-02      | PIBD2530G029 | 12.5000 | 20Y   | 7/28/2030  | 7062 | 19.35 |              |            |             |            | 8.2255 | 8.0498  | 8.0468  |
| FXTN 25-03 *    | PIBD2531A032 | 11.2500 | 20Y   | 1/26/2031  | 7244 | 19.85 |              |            |             |            | 8.2731 | 8.1000  | 8.1000  |
| FXTN 25-04      | PIBD2531J042 | 9.3750  | 21Y   | 10/5/2031  | 7496 | 20.54 |              |            |             |            | 8.2516 | 8.0877  | 8.0865  |
| FXTN 25-05      | PIBD2532K057 | 8.5000  | 22Y   | 11/29/2032 | 7917 | 21.69 |              |            |             |            | 8.2158 | 8.0671  | 8.0640  |
| FXTN 25-06      | PIBD2534K062 | 9.2500  | 24Y   | 11/5/2034  | 8623 | 23.62 |              |            |             |            | 8.1557 | 8.0326  | 8.0262  |
| FXTN 25-07      | PIBD2535I071 | 8.0000  | 25Y   | 9/30/2035  | 8952 | 24.53 |              |            |             |            | 8.1277 | 8.0166  | 8.0086  |
| FXTN 25-08 *    | PIBD2535L086 | 8.1250  | 25Y   | 12/16/2035 | 9029 | 24.74 | 2,778.683000 | 7.9750     | 4:13:20 PM  | 8.0045     | 8.1212 | 8.0128  | 8.0045  |