

**Interpolated Bonds**  
**May 18, 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 05-63      | PIBD0511F638 | 10.6250 | 1M    | 6/22/2011  | 34   | 0.09 |              |            |             |            | 2.3688 | 2.2250  | 2.2250  |
| FXTN 07-37      | PIBD0711G376 | 12.0000 | 2M    | 7/22/2011  | 64   | 0.18 |              |            |             |            | 2.3701 | 2.0412  | 2.0330  |
| RTB 03-06       | PIID0311G065 | 8.5000  | 2M    | 7/31/2011  | 73   | 0.20 |              |            |             |            | 2.3705 | 1.9861  | 1.9753  |
| SPTB 10-01      | SPTB1011I016 | 15.5000 | 4M    | 9/20/2011  | 124  | 0.34 |              |            |             |            | 2.4617 | 2.0942  | 2.0714  |
| FXTN 10-28      | PIBD1011J288 | 16.5000 | 5M    | 10/11/2011 | 145  | 0.40 |              |            |             |            | 2.5176 | 2.2253  | 2.1980  |
| FXTN 05-64      | PIBD0511J642 | 7.2500  | 5M    | 10/19/2011 | 153  | 0.42 |              |            |             |            | 2.5389 | 2.2752  | 2.2462  |
| RTB 05-05       | PIID0511L054 | 5.8750  | 7M    | 12/6/2011  | 201  | 0.55 |              |            |             |            | 2.6582 | 2.4946  | 2.4090  |
| FXTN 04-19      | PIBD0411L191 | 5.8750  | 7M    | 12/13/2011 | 208  | 0.57 |              |            |             |            | 2.6739 | 2.5103  | 2.4069  |
| FXTN 03-18      | PIBD0312A182 | 5.8750  | 8M    | 1/8/2012   | 234  | 0.64 |              |            |             |            | 2.7321 | 2.5683  | 2.3992  |
| SPTB 10-02      | SPTB1012A021 | 14.0000 | 9M    | 1/31/2012  | 257  | 0.70 |              |            |             |            | 2.7836 | 2.6196  | 2.3923  |
| FXTN 05-65      | PIBD0512B658 | 5.7500  | 9M    | 2/21/2012  | 278  | 0.76 | 15.800000    | 3.9250     | 3:21:17 PM  | 3.3719     | 2.8306 | 2.6665  | 2.3860  |
| FXTN 10-29      | PIBD1012D291 | 13.0000 | 11M   | 4/25/2012  | 342  | 0.94 |              |            |             |            | 2.9739 | 2.8094  | 2.3669  |
| FXTN 07-39      | PIBD0712D395 | 11.5000 | 11M   | 4/28/2012  | 345  | 0.95 |              |            |             |            | 2.9807 | 2.8161  | 2.3660  |
| RTB 05-06       | PIID0512H067 | 7.1250  | 1.5Y  | 8/1/2012   | 440  | 1.21 |              |            |             |            | 3.3629 | 3.1560  | 2.7862  |
| FXTN 07-40      | PIBD0712H408 | 11.3750 | 1.5Y  | 8/18/2012  | 457  | 1.25 |              |            |             |            | 3.4327 | 3.2179  | 2.8649  |
| RTB 03-07       | PIID0312I070 | 5.2500  | 1.5Y  | 9/24/2012  | 494  | 1.35 | 1.757000     | 4.7500     | 2:45:14 PM  | 4.2699     | 3.5845 | 3.3524  | 3.0362  |
| FXTN 10-30      | PIBD1012J302 | 12.1250 | 1.5Y  | 10/17/2012 | 517  | 1.42 |              |            |             |            | 3.6788 | 3.4361  | 3.1427  |
| FXTN 07-41      | PIBD0712K413 | 10.5000 | 1.5Y  | 11/17/2012 | 548  | 1.50 |              |            |             |            | 3.8060 | 3.5489  | 3.2862  |
| FXTN 07-42      | PIBD0713A421 | 9.0000  | 2Y    | 1/5/2013   | 597  | 1.64 |              |            |             |            | 4.0071 | 3.7271  | 3.5131  |
| FXTN 03-19      | PIBD0313A199 | 5.2500  | 2Y    | 1/7/2013   | 599  | 1.64 |              |            |             |            | 4.0153 | 3.7344  | 3.5224  |
| FXTN 07-43      | PIBD0713C438 | 8.7500  | 2Y    | 3/3/2013   | 654  | 1.79 |              |            |             |            | 4.2409 | 3.9345  | 3.7770  |
| FXTN 05-66      | PIBD0513C664 | 6.6250  | 2Y    | 3/13/2013  | 664  | 1.82 |              |            |             |            | 4.2819 | 3.9708  | 3.8233  |
| FXTN 10-31      | PIBD1013C316 | 12.7500 | 2Y    | 3/27/2013  | 678  | 1.86 |              |            |             |            | 4.3394 | 4.0218  | 3.8881  |
| FXTN 10-32 *    | PIBD1013E320 | 11.7500 | 2Y    | 5/15/2013  | 727  | 1.99 |              |            |             |            | 4.5404 | 4.2000  | 4.1150  |
| FXTN 07-44      | PIBD0713F446 | 9.6250  | 2.5Y  | 6/29/2013  | 772  | 2.12 |              |            |             |            | 4.6454 | 4.3290  | 4.2397  |
| RTB 05-07       | PIID0513G075 | 9.0000  | 2.5Y  | 7/31/2013  | 804  | 2.20 | 47.450000    | 5.0000     | 4:06:33 PM  | 4.8431     | 4.7201 | 4.4207  | 4.3283  |
| FXTN 10-33      | PIBD1013J337 | 11.0000 | 2.5Y  | 10/9/2013  | 874  | 2.39 |              |            |             |            | 4.8834 | 4.6213  | 4.5223  |
| FXTN 07-45      | PIBD0713K457 | 7.1250  | 2.5Y  | 11/2/2013  | 898  | 2.46 |              |            |             |            | 4.9394 | 4.6901  | 4.5888  |
| FXTN 05-67      | PIBD0514A673 | 6.2500  | 3Y    | 1/27/2014  | 984  | 2.70 | 1,246.289748 | 4.9350     | 4:09:46 PM  | 4.9850     | 5.1401 | 4.9366  | 4.8270  |
| FXTN 10-34 *    | PIBD1014C341 | 12.3750 | 3Y    | 3/25/2014  | 1041 | 2.85 |              |            |             |            | 5.2731 | 5.1000  | 4.9850  |
| FXTN 10-35      | PIBD1014G356 | 12.7500 | 3.5Y  | 7/15/2014  | 1153 | 3.16 |              |            |             |            | 5.3485 | 5.1744  | 5.0702  |
| RTB 05-08       | PIID0514I080 | 6.2500  | 3.5Y  | 9/24/2014  | 1224 | 3.35 | 9.000000     | 5.0545     | 2:32:14 PM  | 5.0545     | 5.3963 | 5.2216  | 5.1242  |
| FXTN 07-46      | PIBD0714J466 | 6.5000  | 3.5Y  | 10/4/2014  | 1234 | 3.38 |              |            |             |            | 5.4031 | 5.2282  | 5.1318  |
| SPTB 10-03      | SPTB1014J037 | 12.2500 | 3.5Y  | 10/14/2014 | 1244 | 3.41 |              |            |             |            | 5.4098 | 5.2348  | 5.1394  |
| FXTN 10-36      | PIBD1015B367 | 12.3750 | 4Y    | 2/24/2015  | 1377 | 3.77 |              |            |             |            | 5.4994 | 5.3232  | 5.2406  |
| FXTN 05-68 *    | PIBD0515E685 | 6.3750  | 4Y    | 5/13/2015  | 1455 | 3.99 |              |            |             |            | 5.5519 | 5.3750  | 5.3000  |
| FXTN 07-47      | PIBD0715E477 | 8.3750  | 4.5Y  | 5/22/2015  | 1464 | 4.01 |              |            |             |            | 5.5549 | 5.3756  | 5.2981  |
| RTB 05-09       | PIID0515H097 | 5.8750  | 4.5Y  | 8/19/2015  | 1553 | 4.25 |              |            |             |            | 5.5844 | 5.3820  | 5.2790  |
| FXTN 10-37      | PIBD1015H370 | 11.8750 | 4.5Y  | 8/25/2015  | 1559 | 4.27 |              |            |             |            | 5.5864 | 5.3824  | 5.2777  |
| FXTN 05-69      | PIBD0515K697 | 4.6250  | 5Y    | 11/25/2015 | 1651 | 4.52 |              |            |             |            | 5.6169 | 5.3890  | 5.2580  |
| FXTN 10-38      | PIBD1015L384 | 10.1250 | 5Y    | 12/15/2015 | 1671 | 4.58 |              |            |             |            | 5.6235 | 5.3904  | 5.2537  |
| FXTN 10-39      | PIBD1016A393 | 9.2500  | 5Y    | 1/12/2016  | 1699 | 4.65 |              |            |             |            | 5.6328 | 5.3924  | 5.2477  |
| FXTN 07-48      | PIBD0716A488 | 7.0000  | 5Y    | 1/27/2016  | 1714 | 4.70 |              |            |             |            | 5.6377 | 5.3935  | 5.2445  |
| RTB 05-10       | PIID0516C107 | 6.0000  | 5Y    | 3/3/2016   | 1750 | 4.79 | 14.328000    | 5.5000     | 3:09:21 PM  | 5.2006     | 5.6497 | 5.3961  | 5.2368  |

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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 |
|-----------------|--------------|---------|-------|------------|------|-------|--------------|------------|-------------|------------|--------|---------|---------|
| FXTN 10-40      | PIBD1016C407 | 7.5000  | 5Y    | 3/30/2016  | 1777 | 4.87  |              |            |             |            | 5.6586 | 5.3980  | 5.2310  |
| FXTN 10-41 *    | PIBD1016D416 | 7.0000  | 5Y    | 4/27/2016  | 1805 | 4.95  |              |            |             |            | 5.6679 | 5.4000  | 5.2250  |
| FXTN 10-42      | PIBD1016I420 | 9.1250  | 5.5Y  | 9/4/2016   | 1935 | 5.30  | 274.000000   | 5.3750     | 4:03:51 PM  | 5.3991     | 5.7726 | 5.5025  | 5.3522  |
| RTB 07-01       | PIID0716I018 | 7.0000  | 5.5Y  | 9/24/2016  | 1955 | 5.36  | 2.752005     | 4.8750     | 9:50:42 AM  | 4.8750     | 5.7887 | 5.5183  | 5.3718  |
| FXTN 10-43      | PIBD1016K436 | 6.2500  | 5.5Y  | 11/16/2016 | 2008 | 5.50  |              |            |             |            | 5.8314 | 5.5601  | 5.4237  |
| FXTN 07-49      | PIBD0717C493 | 7.0000  | 6Y    | 3/31/2017  | 2143 | 5.87  | 20.000000    | 5.6200     | 2:20:38 PM  | 5.6250     | 5.9401 | 5.6665  | 5.5558  |
| FXTN 20-01      | PIBD2017D011 | 14.3750 | 6Y    | 4/24/2017  | 2167 | 5.94  |              |            |             |            | 5.9594 | 5.6854  | 5.5793  |
| RTB 07-02       | PIID0717H026 | 6.6250  | 6.5Y  | 8/19/2017  | 2284 | 6.26  |              |            |             |            | 6.0537 | 5.7777  | 5.6938  |
| FXTN 10-44      | PIBD1017H447 | 7.7500  | 6.5Y  | 8/23/2017  | 2288 | 6.27  |              |            |             |            | 6.0569 | 5.7808  | 5.6977  |
| FXTN 07-50      | PIBD0717J502 | 5.3750  | 6.5Y  | 10/28/2017 | 2354 | 6.45  | 50.000000    | 5.6500     | 4:05:39 PM  | 5.6500     | 6.1100 | 5.8329  | 5.7623  |
| FXTN 10-45 *    | PIBD1018A451 | 5.8750  | 7Y    | 1/31/2018  | 2449 | 6.71  | 526.689000   | 5.8500     | 4:08:34 PM  | 5.8553     | 6.1865 | 5.9078  | 5.8553  |
| FXTN 10-47      | PIBD1018K478 | 8.8750  | 8Y    | 11/20/2018 | 2742 | 7.51  |              |            |             |            | 6.3056 | 6.0153  | 5.9740  |
| FXTN 10-48      | PIBD1019B485 | 7.8750  | 8Y    | 2/19/2019  | 2833 | 7.76  |              |            |             |            | 6.3426 | 6.0487  | 6.0109  |
| FXTN 10-50      | PIBD1020B508 | 7.7500  | 9Y    | 2/18/2020  | 3197 | 8.76  | 50.000000    | 6.2500     | 4:01:26 PM  | 6.2500     | 6.4905 | 6.1823  | 6.1584  |
| RTB 10-01       | PIID1020H015 | 7.2500  | 9.5Y  | 8/19/2020  | 3380 | 9.26  |              |            |             |            | 6.5649 | 6.2495  | 6.2325  |
| FXTN 10-51      | PIBD1020I510 | 6.1250  | 9.5Y  | 9/16/2020  | 3408 | 9.34  |              |            |             |            | 6.5763 | 6.2598  | 6.2439  |
| FXTN 10-52      | PIBD1020L525 | 5.8750  | 10Y   | 12/16/2020 | 3499 | 9.59  | 6.400000     | 6.0510     | 2:05:41 PM  | 6.0510     | 6.6133 | 6.2932  | 6.2808  |
| RTB 10-02       | PIID1021C027 | 7.3750  | 10Y   | 3/3/2021   | 3576 | 9.80  | 2,960.000000 | 6.3000     | 3:59:22 PM  | 6.3353     | 6.6445 | 6.3215  | 6.3120  |
| FXTN 10-53 *    | PIBD1021D531 | 6.5000  | 10Y   | 4/28/2021  | 3632 | 9.95  |              |            |             |            | 6.6673 | 6.3420  | 6.3346  |
| FXTN 20-02      | PIBD2022C021 | 15.0000 | 11Y   | 3/14/2022  | 3952 | 10.83 |              |            |             |            | 6.7982 | 6.4910  | 6.4843  |
| FXTN 20-03      | PIBD2022J033 | 12.7500 | 12Y   | 10/17/2022 | 4169 | 11.42 |              |            |             |            | 6.8869 | 6.5921  | 6.5859  |
| FXTN 20-04      | PIBD2023B048 | 13.0000 | 12Y   | 2/20/2023  | 4295 | 11.77 |              |            |             |            | 6.9384 | 6.6508  | 6.6448  |
| FXTN 20-05      | PIBD2023E054 | 11.8750 | 13Y   | 5/29/2023  | 4393 | 12.04 |              |            |             |            | 6.9785 | 6.6964  | 6.6906  |
| FXTN 20-06      | PIBD2023J068 | 11.3750 | 13Y   | 10/23/2023 | 4540 | 12.44 |              |            |             |            | 7.0386 | 6.7649  | 6.7594  |
| FXTN 20-07      | PIBD2024F075 | 12.3750 | 14Y   | 6/3/2024   | 4764 | 13.05 |              |            |             |            | 7.1302 | 6.8692  | 6.8642  |
| FXTN 20-08      | PIBD2024H086 | 12.8750 | 14Y   | 8/5/2024   | 4827 | 13.22 |              |            |             |            | 7.1560 | 6.8986  | 6.8937  |
| FXTN 20-09      | PIBD2024K091 | 13.7500 | 14Y   | 11/11/2024 | 4925 | 13.49 |              |            |             |            | 7.1960 | 6.9442  | 6.9395  |
| FXTN 20-10      | PIBD2025D103 | 12.1250 | 14Y   | 4/14/2025  | 5079 | 13.92 |              |            |             |            | 7.2590 | 7.0159  | 7.0115  |
| FXTN 20-11      | PIBD2025J116 | 12.1250 | 15Y   | 10/20/2025 | 5268 | 14.43 |              |            |             |            | 7.3363 | 7.1039  | 7.1000  |
| FXTN 25-01      | PIBD2525K015 | 18.2500 | 15Y   | 11/29/2025 | 5308 | 14.54 |              |            |             |            | 7.3527 | 7.1226  | 7.1187  |
| FXTN 20-12      | PIBD2026A122 | 10.2500 | 15Y   | 1/19/2026  | 5359 | 14.68 |              |            |             |            | 7.3735 | 7.1463  | 7.1425  |
| FXTN 20-13      | PIBD2026L139 | 8.0000  | 16Y   | 12/7/2026  | 5681 | 15.56 |              |            |             |            | 7.5052 | 7.2963  | 7.2932  |
| FXTN 20-14      | PIBD2027I140 | 8.6250  | 17Y   | 9/6/2027   | 5954 | 16.31 |              |            |             |            | 7.6168 | 7.4234  | 7.4209  |
| FXTN 20-15      | PIBD2028L151 | 9.5000  | 18Y   | 12/4/2028  | 6409 | 17.56 |              |            |             |            | 7.8029 | 7.6353  | 7.6337  |
| FXTN 20-16      | PIBD2030E166 | 8.7500  | 20Y   | 5/27/2030  | 6948 | 19.04 |              |            |             |            | 8.0233 | 7.8864  | 7.8859  |
| FXTN 25-02      | PIBD2530G029 | 12.5000 | 20Y   | 7/28/2030  | 7010 | 19.21 | 0.900000     | 7.8000     | 11:47:30 AM | 7.8000     | 8.0487 | 7.9152  | 7.9149  |
| FXTN 25-03 *    | PIBD2531A032 | 11.2500 | 20Y   | 1/26/2031  | 7192 | 19.70 |              |            |             |            | 8.1231 | 8.0000  | 8.0000  |
| FXTN 25-04      | PIBD2531J042 | 9.3750  | 21Y   | 10/5/2031  | 7444 | 20.39 |              |            |             |            | 8.1083 | 7.9812  | 7.9819  |
| FXTN 25-05      | PIBD2532K057 | 8.5000  | 22Y   | 11/29/2032 | 7865 | 21.55 | 1.500000     | 7.9295     | 2:36:44 PM  | 7.9295     | 8.0836 | 7.9499  | 7.9516  |
| FXTN 25-06      | PIBD2534K062 | 9.2500  | 24Y   | 11/5/2034  | 8571 | 23.48 |              |            |             |            | 8.0423 | 7.8974  | 7.9008  |
| FXTN 25-07      | PIBD2535I071 | 8.0000  | 25Y   | 9/30/2035  | 8900 | 24.38 | 100.390000   | 7.8150     | 3:13:23 PM  | 7.8504     | 8.0230 | 7.8729  | 7.8772  |
| FXTN 25-08 *    | PIBD2535L086 | 8.1250  | 25Y   | 12/16/2035 | 8977 | 24.59 | 287.248600   | 7.8300     | 3:42:06 PM  | 7.8790     | 8.0185 | 7.8672  | 7.8716  |