

Interpolated Bonds

July 26, 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 |
|-----------------|--------------|---------|-------|------------|------|------|-------------|------------|-------------|------------|--------|---------|---------|
| RTB 03-06 | PIID0311G065 | 8.5000 | <1M | 7/31/2011 | 4 | 0.01 | 22.920000 | 3.3500 | 3:16:37 PM | 3.5791 | 4.3834 | 4.3676 | 4.3301 |
| SPTB 10-01 | SPTB1011I016 | 15.5000 | 2M | 9/20/2011 | 55 | 0.15 | | | | | 2.9577 | 2.7543 | 2.5399 |
| FXTN 10-28 | PIBD1011J288 | 16.5000 | 2M | 10/11/2011 | 76 | 0.21 | | | | | 2.7255 | 2.4964 | 2.5030 |
| FXTN 05-64 | PIBD0511J642 | 7.2500 | 3M | 10/19/2011 | 84 | 0.23 | | | | | 2.6370 | 2.3981 | 2.4889 |
| RTB 05-05 | PIID0511L054 | 5.8750 | 5M | 12/6/2011 | 132 | 0.36 | | | | | 2.7509 | 2.4898 | 2.5890 |
| FXTN 04-19 | PIBD0411L191 | 5.8750 | 5M | 12/13/2011 | 139 | 0.38 | | | | | 2.7836 | 2.5201 | 2.6081 |
| FXTN 03-18 | PIBD0312A182 | 5.8750 | 5M | 1/8/2012 | 165 | 0.45 | | | | | 2.9049 | 2.6327 | 2.6794 |
| SPTB 10-02 | SPTB1012A021 | 14.0000 | 6M | 1/31/2012 | 188 | 0.52 | | | | | 2.9936 | 2.7213 | 2.7344 |
| FXTN 05-65 | PIBD0512B658 | 5.7500 | 7M | 2/21/2012 | 209 | 0.57 | | | | | 3.0266 | 2.7736 | 2.7639 |
| FXTN 10-29 | PIBD1012D291 | 13.0000 | 9M | 4/25/2012 | 273 | 0.75 | | | | | 3.1269 | 2.9331 | 2.8538 |
| FXTN 07-39 | PIBD0712D395 | 11.5000 | 9M | 4/28/2012 | 276 | 0.76 | | | | | 3.1316 | 2.9406 | 2.8581 |
| RTB 05-06 | PIID0512H067 | 7.1250 | 1.5Y | 8/1/2012 | 371 | 1.02 | | | | | 3.2825 | 3.1473 | 2.9940 |
| FXTN 07-40 | PIBD0712H408 | 11.3750 | 1.5Y | 8/18/2012 | 388 | 1.06 | | | | | 3.3107 | 3.1654 | 3.0199 |
| RTB 03-07 | PIID0312I070 | 5.2500 | 1.5Y | 9/24/2012 | 425 | 1.16 | 300.000000 | 3.0500 | 2:03:59 PM | 3.0500 | 3.3720 | 3.2047 | 3.0763 |
| FXTN 10-30 | PIBD1012J302 | 12.1250 | 1.5Y | 10/17/2012 | 448 | 1.23 | | | | | 3.4101 | 3.2291 | 3.1114 |
| FXTN 07-41 | PIBD0712K413 | 10.5000 | 1.5Y | 11/17/2012 | 479 | 1.31 | | | | | 3.4615 | 3.2620 | 3.1586 |
| FXTN 07-42 | PIBD0713A421 | 9.0000 | 1.5Y | 1/5/2013 | 528 | 1.45 | | | | | 3.5427 | 3.3141 | 3.2333 |
| FXTN 03-19 | PIBD0313A199 | 5.2500 | 1.5Y | 1/7/2013 | 530 | 1.45 | | | | | 3.5460 | 3.3162 | 3.2363 |
| FXTN 07-43 | PIBD0713C438 | 8.7500 | 2Y | 3/3/2013 | 585 | 1.60 | 9.712700 | 3.6000 | 10:59:57 AM | 3.6000 | 3.6371 | 3.3746 | 3.3202 |
| FXTN 05-66 | PIBD0513C664 | 6.6250 | 2Y | 3/13/2013 | 595 | 1.63 | | | | | 3.6537 | 3.3853 | 3.3354 |
| FXTN 10-31 | PIBD1013C316 | 12.7500 | 2Y | 3/27/2013 | 609 | 1.67 | | | | | 3.6769 | 3.4001 | 3.3567 |
| FXTN 10-32 | PIBD1013E320 | 11.7500 | 2Y | 5/15/2013 | 658 | 1.80 | | | | | 3.7581 | 3.4522 | 3.4314 |
| FXTN 07-44 * | PIBD0713F446 | 9.6250 | 2Y | 6/29/2013 | 703 | 1.93 | | | | | 3.8327 | 3.5000 | 3.5000 |
| RTB 05-07 | PIID0513G075 | 9.0000 | 2.5Y | 7/31/2013 | 735 | 2.01 | | | | | 3.8736 | 3.5420 | 3.5388 |
| FXTN 10-33 | PIBD1013J337 | 11.0000 | 2.5Y | 10/9/2013 | 805 | 2.21 | | | | | 3.9629 | 3.6339 | 3.6236 |
| FXTN 07-45 | PIBD0713K457 | 7.1250 | 2.5Y | 11/2/2013 | 829 | 2.27 | | | | | 3.9936 | 3.6654 | 3.6527 |
| FXTN 05-67 | PIBD0514A673 | 6.2500 | 3Y | 1/27/2014 | 915 | 2.51 | 83.500000 | 3.8000 | 4:11:48 PM | 3.9616 | 4.1034 | 3.7782 | 3.7568 |
| FXTN 10-34 | PIBD1014C341 | 12.3750 | 3Y | 3/25/2014 | 972 | 2.66 | | | | | 4.1762 | 3.8530 | 3.8259 |
| FXTN 10-35 * | PIBD1014G356 | 12.7500 | 3Y | 7/15/2014 | 1084 | 2.97 | | | | | 4.3192 | 4.0000 | 3.9616 |
| RTB 05-08 | PIID0514I080 | 6.2500 | 3.5Y | 9/24/2014 | 1155 | 3.16 | | | | | 4.4046 | 4.1196 | 4.0790 |
| FXTN 07-46 | PIBD0714J466 | 6.5000 | 3.5Y | 10/4/2014 | 1165 | 3.19 | | | | | 4.4166 | 4.1365 | 4.0955 |
| SPTB 10-03 | SPTB1014J037 | 12.2500 | 3.5Y | 10/14/2014 | 1175 | 3.22 | | | | | 4.4287 | 4.1533 | 4.1120 |
| FXTN 10-36 | PIBD1015B367 | 12.3750 | 4Y | 2/24/2015 | 1308 | 3.58 | | | | | 4.5886 | 4.3774 | 4.3319 |
| FXTN 05-68 | PIBD0515E685 | 6.3750 | 4Y | 5/13/2015 | 1386 | 3.80 | | | | | 4.6824 | 4.5088 | 4.4609 |
| FXTN 07-47 | PIBD0715E477 | 8.3750 | 4Y | 5/22/2015 | 1395 | 3.82 | | | | | 4.6932 | 4.5239 | 4.4758 |
| FXTN 04-20 * | PIBD0415G203 | 4.8750 | 4Y | 7/21/2015 | 1455 | 3.99 | 100.000000 | 4.5750 | 2:03:13 PM | 4.5750 | 4.7654 | 4.6250 | 4.5750 |
| RTB 05-09 | PIID0515H097 | 5.8750 | 4.5Y | 8/19/2015 | 1484 | 4.07 | 1.020000 | 5.2500 | 2:14:51 PM | 5.2500 | 4.8009 | 4.6379 | 4.5957 |
| FXTN 10-37 | PIBD1015H370 | 11.8750 | 4.5Y | 8/25/2015 | 1490 | 4.08 | | | | | 4.8083 | 4.6406 | 4.6000 |
| FXTN 05-69 | PIBD0515K697 | 4.6250 | 4.5Y | 11/25/2015 | 1582 | 4.33 | | | | | 4.9210 | 4.6815 | 4.6657 |
| FXTN 10-38 | PIBD1015L384 | 10.1250 | 4.5Y | 12/15/2015 | 1602 | 4.39 | | | | | 4.9455 | 4.6904 | 4.6800 |
| FXTN 10-39 | PIBD1016A393 | 9.2500 | 4.5Y | 1/12/2016 | 1630 | 4.47 | | | | | 4.9798 | 4.7028 | 4.7000 |
| FXTN 07-48 | PIBD0716A488 | 7.0000 | 5Y | 1/27/2016 | 1645 | 4.51 | 367.100000 | 4.7750 | 3:39:17 PM | 4.7735 | 4.9981 | 4.7095 | 4.7107 |
| RTB 05-10 | PIID0516C107 | 6.0000 | 5Y | 3/3/2016 | 1681 | 4.61 | 2.000000 | 5.6000 | 2:15:26 PM | 5.1701 | 5.0422 | 4.7255 | 4.7364 |
| FXTN 10-40 | PIBD1016C407 | 7.5000 | 5Y | 3/30/2016 | 1708 | 4.68 | | | | | 5.0753 | 4.7375 | 4.7557 |

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|-----------------|--------------|---------|-------|------------|------|-------|--------------|------------|-------------|------------|--------|---------|---------|
| FXTN 10-41 * | PIBD1016D416 | 7.0000 | 5Y | 4/27/2016 | 1736 | 4.76 | | | | | 5.1096 | 4.7500 | 4.7757 |
| FXTN 10-42 | PIBD1016I420 | 9.1250 | 5.5Y | 9/4/2016 | 1866 | 5.11 | 2,150.840000 | 5.0000 | 3:17:52 PM | 4.9904 | 5.1801 | 4.8735 | 4.8968 |
| RTB 07-01 | PIID0716I018 | 7.0000 | 5.5Y | 9/24/2016 | 1886 | 5.17 | | | | | 5.1910 | 4.8925 | 4.9154 |
| FXTN 10-43 | PIBD1016K436 | 6.2500 | 5.5Y | 11/16/2016 | 1939 | 5.31 | | | | | 5.2197 | 4.9428 | 4.9648 |
| FXTN 07-49 | PIBD0717C493 | 7.0000 | 6Y | 3/31/2017 | 2074 | 5.68 | 200.000000 | 5.1650 | 3:54:48 PM | 5.1650 | 5.2929 | 5.0710 | 5.0906 |
| FXTN 20-01 | PIBD2017D011 | 14.3750 | 6Y | 4/24/2017 | 2098 | 5.75 | | | | | 5.3059 | 5.0938 | 5.1129 |
| RTB 07-02 | PIID0717H026 | 6.6250 | 6.5Y | 8/19/2017 | 2215 | 6.07 | | | | | 5.3694 | 5.2049 | 5.2219 |
| FXTN 10-44 | PIBD1017H447 | 7.7500 | 6.5Y | 8/23/2017 | 2219 | 6.08 | | | | | 5.3715 | 5.2087 | 5.2256 |
| FXTN 07-50 | PIBD0717J502 | 5.3750 | 6.5Y | 10/28/2017 | 2285 | 6.26 | 900.000000 | 5.3650 | 10:13:30 AM | 5.3678 | 5.4073 | 5.2714 | 5.2871 |
| FXTN 10-45 * | PIBD1018A451 | 5.8750 | 7Y | 1/31/2018 | 2380 | 6.52 | 5,900.000000 | 5.3750 | 4:14:00 PM | 5.3756 | 5.4588 | 5.3617 | 5.3756 |
| FXTN 10-47 | PIBD1018K478 | 8.8750 | 7.5Y | 11/20/2018 | 2673 | 7.32 | 100.000000 | 5.5500 | 10:14:31 AM | 5.5500 | 5.6786 | 5.5755 | 5.5626 |
| FXTN 10-48 | PIBD1019B485 | 7.8750 | 8Y | 2/19/2019 | 2764 | 7.57 | 62.000000 | 5.4500 | 2:35:14 PM | 5.4667 | 5.7469 | 5.6419 | 5.6207 |
| FXTN 10-50 | PIBD1020B508 | 7.7500 | 9Y | 2/18/2020 | 3128 | 8.57 | | | | | 6.0199 | 5.9075 | 5.8531 |
| RTB 10-01 | PIID1020H015 | 7.2500 | 9.5Y | 8/19/2020 | 3311 | 9.07 | | | | | 6.1571 | 6.0411 | 5.9699 |
| FXTN 10-51 | PIBD1020I510 | 6.1250 | 9.5Y | 9/16/2020 | 3339 | 9.15 | | | | | 6.1781 | 6.0615 | 5.9877 |
| FXTN 10-52 | PIBD1020L525 | 5.8750 | 9.5Y | 12/16/2020 | 3430 | 9.40 | | | | | 6.2464 | 6.1279 | 6.0458 |
| RTB 10-02 | PIID1021C027 | 7.3750 | 10Y | 3/3/2021 | 3507 | 9.61 | 3,251.520000 | 6.1250 | 3:35:53 PM | 6.1244 | 6.3042 | 6.1841 | 6.0950 |
| FXTN 10-53 * | PIBD1021D531 | 6.5000 | 10Y | 4/28/2021 | 3563 | 9.76 | 350.000000 | 6.1750 | 3:52:38 PM | 6.1893 | 6.3462 | 6.2250 | 6.1307 |
| FXTN 10-54 | PIBD1022G545 | 6.3750 | 10.5Y | 1/19/2022 | 3829 | 10.49 | 2,070.220000 | 6.1900 | 4:12:56 PM | 6.1907 | 6.4661 | 6.3508 | 6.2622 |
| FXTN 20-02 | PIBD2022C021 | 15.0000 | 11Y | 3/14/2022 | 3883 | 10.64 | | | | | 6.4905 | 6.3763 | 6.2889 |
| FXTN 20-03 | PIBD2022J033 | 12.7500 | 12Y | 10/17/2022 | 4100 | 11.23 | | | | | 6.5883 | 6.4789 | 6.3962 |
| FXTN 20-04 | PIBD2023B048 | 13.0000 | 12Y | 2/20/2023 | 4226 | 11.58 | | | | | 6.6452 | 6.5385 | 6.4585 |
| FXTN 20-05 | PIBD2023E054 | 11.8750 | 12Y | 5/29/2023 | 4324 | 11.85 | | | | | 6.6894 | 6.5849 | 6.5070 |
| FXTN 20-06 | PIBD2023J068 | 11.3750 | 13Y | 10/23/2023 | 4471 | 12.25 | | | | | 6.7557 | 6.6544 | 6.5797 |
| FXTN 20-07 | PIBD2024F075 | 12.3750 | 13Y | 6/3/2024 | 4695 | 12.86 | | | | | 6.8567 | 6.7603 | 6.6904 |
| FXTN 20-08 | PIBD2024H086 | 12.8750 | 14Y | 8/5/2024 | 4758 | 13.04 | | | | | 6.8851 | 6.7901 | 6.7216 |
| FXTN 20-09 | PIBD2024K091 | 13.7500 | 14Y | 11/11/2024 | 4856 | 13.30 | | | | | 6.9293 | 6.8364 | 6.7700 |
| FXTN 20-10 | PIBD2025D103 | 12.1250 | 14Y | 4/14/2025 | 5010 | 13.73 | | | | | 6.9988 | 6.9093 | 6.8462 |
| FXTN 20-11 | PIBD2025J116 | 12.1250 | 15Y | 10/20/2025 | 5199 | 14.24 | | | | | 7.0840 | 6.9986 | 6.9396 |
| FXTN 25-01 | PIBD2525K015 | 18.2500 | 15Y | 11/29/2025 | 5239 | 14.35 | | | | | 7.1020 | 7.0175 | 6.9594 |
| FXTN 20-12 | PIBD2026A122 | 10.2500 | 15Y | 1/19/2026 | 5290 | 14.49 | | | | | 7.1250 | 7.0417 | 6.9846 |
| FXTN 20-13 | PIBD2026L139 | 8.0000 | 16Y | 12/7/2026 | 5612 | 15.38 | | | | | 7.2703 | 7.1939 | 7.1438 |
| FXTN 20-14 | PIBD2027I140 | 8.6250 | 17Y | 9/6/2027 | 5885 | 16.12 | | | | | 7.3934 | 7.3230 | 7.2788 |
| FXTN 20-15 | PIBD2028L151 | 9.5000 | 18Y | 12/4/2028 | 6340 | 17.37 | | | | | 7.5986 | 7.5382 | 7.5038 |
| FXTN 20-16 | PIBD2030E166 | 8.7500 | 19Y | 5/27/2030 | 6879 | 18.85 | | | | | 7.8417 | 7.7931 | 7.7703 |
| FXTN 25-02 | PIBD2530G029 | 12.5000 | 20Y | 7/28/2030 | 6941 | 19.02 | | | | | 7.8696 | 7.8224 | 7.8009 |
| FXTN 25-03 | PIBD2531A032 | 11.2500 | 20Y | 1/26/2031 | 7123 | 19.52 | | | | | 7.9517 | 7.9084 | 7.8909 |
| FXTN 20-17 * | PIBD2031G171 | 8.0000 | 20Y | 7/19/2031 | 7297 | 19.99 | 6,568.023347 | 7.9800 | 4:06:18 PM | 7.9770 | 8.0302 | 7.9907 | 7.9770 |
| FXTN 25-04 | PIBD2531J042 | 9.3750 | 21Y | 10/5/2031 | 7375 | 20.21 | | | | | 8.0356 | 7.9936 | 7.9805 |
| FXTN 25-05 | PIBD2532K057 | 8.5000 | 22Y | 11/29/2032 | 7796 | 21.36 | | | | | 8.0648 | 8.0091 | 7.9996 |
| FXTN 25-06 | PIBD2534K062 | 9.2500 | 24Y | 11/5/2034 | 8502 | 23.29 | | | | | 8.1138 | 8.0351 | 8.0316 |
| FXTN 25-07 | PIBD2535I071 | 8.0000 | 25Y | 9/30/2035 | 8831 | 24.19 | | | | | 8.1366 | 8.0472 | 8.0465 |
| FXTN 25-08 * | PIBD2535L086 | 8.1250 | 25Y | 12/16/2035 | 8908 | 24.41 | 2.000000 | 8.0000 | 3:22:34 PM | 8.0000 | 8.1419 | 8.0500 | 8.0500 |