

Interpolated Bonds
September 13, 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 |
|-----------------|--------------|---------|-------|------------|------|------|--------------|------------|-------------|------------|--------|---------|---------|
| SPTB 10-01 | SPTB1011016 | 15.5000 | <1M | 9/20/2011 | 6 | 0.02 | | | | | 4.0042 | 3.9853 | 3.9853 |
| FXTN 10-28 | PIBD1011J288 | 16.5000 | <1M | 10/11/2011 | 27 | 0.07 | | | | | 1.9221 | 1.8235 | 1.8235 |
| FXTN 05-64 | PIBD0511J642 | 7.2500 | 1M | 10/19/2011 | 35 | 0.10 | | | | | 1.1288 | 1.0000 | 1.0000 |
| RTB 05-05 | PIID0511L054 | 5.8750 | 2M | 12/6/2011 | 83 | 0.23 | | | | | 0.5920 | 0.4367 | 0.4122 |
| FXTN 04-19 | PIBD0411L191 | 5.8750 | 3M | 12/13/2011 | 90 | 0.25 | | | | | 0.5900 | 0.4344 | 0.4103 |
| FXTN 03-18 | PIBD0312A182 | 5.8750 | 4M | 1/8/2012 | 116 | 0.32 | | | | | 0.6299 | 0.4753 | 0.4549 |
| SPTB 10-02 | SPTB1012A021 | 14.0000 | 5M | 1/31/2012 | 139 | 0.38 | | | | | 0.6652 | 0.5114 | 0.4943 |
| FXTN 05-65 | PIBD0512B658 | 5.7500 | 5M | 2/21/2012 | 160 | 0.44 | 0.300000 | 1.7500 | 10:29:32 AM | 1.7500 | 0.6974 | 0.5444 | 0.5303 |
| FXTN 10-29 | PIBD1012D291 | 13.0000 | 8M | 4/25/2012 | 224 | 0.61 | | | | | 0.7980 | 0.6494 | 0.6362 |
| FXTN 07-39 | PIBD0712D395 | 11.5000 | 8M | 4/28/2012 | 227 | 0.62 | | | | | 0.8028 | 0.6545 | 0.6411 |
| RTB 05-06 | PIID0512H067 | 7.1250 | 11M | 8/1/2012 | 322 | 0.88 | 0.500000 | 2.0000 | 11:51:43 AM | 2.0000 | 0.9551 | 0.8156 | 0.7938 |
| FXTN 07-40 | PIBD0712H408 | 11.3750 | 11M | 8/18/2012 | 339 | 0.93 | | | | | 0.9823 | 0.8445 | 0.8211 |
| RTB 03-07 | PIID0312I070 | 5.2500 | 1.5Y | 9/24/2012 | 376 | 1.03 | 1.500000 | 2.0000 | 11:21:02 AM | 2.0000 | 1.1005 | 0.9515 | 0.9251 |
| FXTN 10-30 | PIBD1012J302 | 12.1250 | 1.5Y | 10/17/2012 | 399 | 1.09 | | | | | 1.2086 | 1.0441 | 1.0160 |
| FXTN 07-41 | PIBD0712K413 | 10.5000 | 1.5Y | 11/17/2012 | 430 | 1.18 | | | | | 1.3543 | 1.1690 | 1.1384 |
| FXTN 07-42 | PIBD0713A421 | 9.0000 | 1.5Y | 1/5/2013 | 479 | 1.31 | | | | | 1.5846 | 1.3663 | 1.3321 |
| FXTN 03-19 | PIBD0313A199 | 5.2500 | 1.5Y | 1/7/2013 | 481 | 1.32 | | | | | 1.5940 | 1.3744 | 1.3400 |
| FXTN 07-43 | PIBD0713C438 | 8.7500 | 1.5Y | 3/3/2013 | 536 | 1.47 | 292.000000 | 2.0000 | 9:26:53 AM | 2.0957 | 1.8526 | 1.5959 | 1.5573 |
| FXTN 05-66 | PIBD0513C664 | 6.6250 | 1.5Y | 3/13/2013 | 546 | 1.50 | | | | | 1.8996 | 1.6362 | 1.5968 |
| FXTN 10-31 | PIBD1013C316 | 12.7500 | 2Y | 3/27/2013 | 560 | 1.53 | | | | | 1.9654 | 1.6926 | 1.6521 |
| FXTN 10-32 | PIBD1013E320 | 11.7500 | 2Y | 5/15/2013 | 609 | 1.67 | | | | | 2.1957 | 1.8899 | 1.8457 |
| FXTN 07-44 | PIBD0713F446 | 9.6250 | 2Y | 6/29/2013 | 654 | 1.79 | | | | | 2.4073 | 2.0711 | 2.0236 |
| RTB 05-07 * | PIID0513G075 | 9.0000 | 2Y | 7/31/2013 | 686 | 1.88 | 1.400000 | 3.5000 | 11:51:57 AM | 3.1780 | 2.5577 | 2.2000 | 2.1500 |
| FXTN 10-33 | PIBD1013J337 | 11.0000 | 2.5Y | 10/9/2013 | 756 | 2.07 | | | | | 2.6753 | 2.3354 | 2.2854 |
| FXTN 07-45 | PIBD0713K457 | 7.1250 | 2.5Y | 11/2/2013 | 780 | 2.14 | 32.000000 | 2.4500 | 8:47:40 AM | 2.4500 | 2.7157 | 2.3818 | 2.3318 |
| FXTN 05-67 | PIBD0514A673 | 6.2500 | 2.5Y | 1/27/2014 | 866 | 2.37 | 210.000000 | 2.6000 | 3:12:28 PM | 2.6357 | 2.8602 | 2.5481 | 2.4981 |
| FXTN 10-34 | PIBD1014C341 | 12.3750 | 3Y | 3/25/2014 | 923 | 2.53 | | | | | 2.9560 | 2.6584 | 2.6084 |
| FXTN 10-35 * | PIBD1014G356 | 12.7500 | 3Y | 7/15/2014 | 1035 | 2.84 | | | | | 3.1442 | 2.8750 | 2.8250 |
| RTB 05-08 | PIID0514I080 | 6.2500 | 3.5Y | 9/24/2014 | 1106 | 3.03 | | | | | 3.3618 | 3.1041 | 3.0632 |
| FXTN 07-46 | PIBD0714J466 | 6.5000 | 3.5Y | 10/4/2014 | 1116 | 3.06 | | | | | 3.3925 | 3.1364 | 3.0967 |
| SPTB 10-03 | SPTB1014J037 | 12.2500 | 3.5Y | 10/14/2014 | 1126 | 3.08 | | | | | 3.4231 | 3.1686 | 3.1303 |
| FXTN 10-36 | PIBD1015B367 | 12.3750 | 3.5Y | 2/24/2015 | 1259 | 3.45 | | | | | 3.8307 | 3.5978 | 3.5765 |
| FXTN 05-68 | PIBD0515E685 | 6.3750 | 4Y | 5/13/2015 | 1337 | 3.66 | | | | | 4.0697 | 3.8495 | 3.8382 |
| FXTN 07-47 | PIBD0715E477 | 8.3750 | 4Y | 5/22/2015 | 1346 | 3.69 | | | | | 4.0973 | 3.8785 | 3.8684 |
| FXTN 04-20 | PIBD0415G203 | 4.8750 | 4Y | 7/21/2015 | 1406 | 3.85 | | | | | 4.2812 | 4.0721 | 4.0697 |
| RTB 05-09 | PIID0515H097 | 5.8750 | 4Y | 8/19/2015 | 1435 | 3.93 | 1,111.300000 | 4.3750 | 3:50:58 PM | 4.1871 | 4.3701 | 4.1657 | 4.1670 |
| FXTN 10-37 * | PIBD1015H370 | 11.8750 | 4Y | 8/25/2015 | 1441 | 3.95 | | | | | 4.3885 | 4.1851 | 4.1871 |
| FXTN 05-69 | PIBD0515K697 | 4.6250 | 4.5Y | 11/25/2015 | 1533 | 4.20 | | | | | 4.4722 | 4.2866 | 4.2820 |
| FXTN 10-38 | PIBD1015L384 | 10.1250 | 4.5Y | 12/15/2015 | 1553 | 4.25 | | | | | 4.4904 | 4.3087 | 4.3026 |
| FXTN 10-39 | PIBD1016A393 | 9.2500 | 4.5Y | 1/12/2016 | 1581 | 4.33 | | | | | 4.5159 | 4.3396 | 4.3315 |
| FXTN 07-48 | PIBD0716A488 | 7.0000 | 4.5Y | 1/27/2016 | 1596 | 4.37 | 387.050000 | 4.7500 | 3:44:58 PM | 4.4434 | 4.5296 | 4.3561 | 4.3470 |
| RTB 05-10 | PIID0516C107 | 6.0000 | 4.5Y | 3/3/2016 | 1632 | 4.47 | 1.613000 | 4.4750 | 2:33:18 PM | 4.7213 | 4.5623 | 4.3959 | 4.3841 |
| FXTN 10-40 | PIBD1016C407 | 7.5000 | 5Y | 3/30/2016 | 1659 | 4.55 | | | | | 4.5869 | 4.4256 | 4.4120 |
| FXTN 10-41 | PIBD1016D416 | 7.0000 | 5Y | 4/27/2016 | 1687 | 4.62 | | | | | 4.6124 | 4.4565 | 4.4409 |

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|-----------------|--------------|---------|-------|------------|------|-------|--------------|------------|-------------|------------|--------|---------|---------|
| FXTN 10-42 * | PIBD1016I420 | 9.1250 | 5Y | 9/4/2016 | 1817 | 4.98 | 150.000000 | 4.5800 | 3:22:10 PM | 4.5750 | 4.7308 | 4.6000 | 4.5750 |
| RTB 07-01 | PIID0716I018 | 7.0000 | 5.5Y | 9/24/2016 | 1837 | 5.03 | 114.550000 | 4.7500 | 3:55:14 PM | 4.7286 | 4.7385 | 4.6077 | 4.5827 |
| FXTN 10-43 | PIBD1016K436 | 6.2500 | 5.5Y | 11/16/2016 | 1890 | 5.18 | | | | | 4.7590 | 4.6282 | 4.6032 |
| FXTN 07-49 | PIBD0717C493 | 7.0000 | 6Y | 3/31/2017 | 2025 | 5.55 | | | | | 4.8113 | 4.6802 | 4.6552 |
| FXTN 20-01 | PIBD2017D011 | 14.3750 | 6Y | 4/24/2017 | 2049 | 5.61 | | | | | 4.8206 | 4.6895 | 4.6645 |
| RTB 07-02 | PIID0717H026 | 6.6250 | 6Y | 8/19/2017 | 2166 | 5.93 | 303.734000 | 4.7700 | 3:37:02 PM | 4.7890 | 4.8659 | 4.7346 | 4.7096 |
| FXTN 10-44 | PIBD1017H447 | 7.7500 | 6Y | 8/23/2017 | 2170 | 5.95 | | | | | 4.8675 | 4.7362 | 4.7111 |
| FXTN 07-50 | PIBD0717J502 | 5.3750 | 6.5Y | 10/28/2017 | 2236 | 6.13 | 3.000000 | 4.7500 | 10:31:18 AM | 4.7500 | 4.8931 | 4.7616 | 4.7366 |
| FXTN 10-45 | PIBD1018A451 | 5.8750 | 6.5Y | 1/31/2018 | 2331 | 6.39 | 2,255.000000 | 5.0000 | 3:45:55 PM | 4.7641 | 4.9298 | 4.7982 | 4.7732 |
| FXTN 07-51 * | PIBD0718H511 | 5.0000 | 7Y | 8/18/2018 | 2530 | 6.93 | 15.300000 | 4.7500 | 3:40:59 PM | 4.7010 | 5.0069 | 4.8750 | 4.8500 |
| FXTN 10-47 | PIBD1018K478 | 8.8750 | 7.5Y | 11/20/2018 | 2624 | 7.19 | | | | | 5.0729 | 4.9395 | 4.9134 |
| FXTN 10-48 | PIBD1019B485 | 7.8750 | 7.5Y | 2/19/2019 | 2715 | 7.44 | | | | | 5.1368 | 5.0019 | 4.9749 |
| FXTN 10-50 | PIBD1020B508 | 7.7500 | 8.5Y | 2/18/2020 | 3079 | 8.44 | 50.000000 | 5.4750 | 2:39:52 PM | 5.4750 | 5.3923 | 5.2514 | 5.2206 |
| RTB 10-01 | PIID1020H015 | 7.2500 | 9Y | 8/19/2020 | 3262 | 8.94 | 86.387000 | 5.4750 | 3:49:56 PM | 5.5069 | 5.5208 | 5.3769 | 5.3441 |
| FXTN 10-51 | PIBD1020I510 | 6.1250 | 9.5Y | 9/16/2020 | 3290 | 9.01 | 800.000000 | 5.4850 | 2:46:09 PM | 5.5169 | 5.5404 | 5.3961 | 5.3630 |
| FXTN 10-52 | PIBD1020L525 | 5.8750 | 9.5Y | 12/16/2020 | 3381 | 9.26 | 79.242000 | 5.5000 | 3:49:53 PM | 5.4950 | 5.6043 | 5.4585 | 5.4244 |
| RTB 10-02 | PIID1021C027 | 7.3750 | 9.5Y | 3/3/2021 | 3458 | 9.47 | 1,215.525000 | 5.5000 | 3:21:04 PM | 5.4995 | 5.6584 | 5.5113 | 5.4764 |
| FXTN 10-53 * | PIBD1021D531 | 6.5000 | 10Y | 4/28/2021 | 3514 | 9.63 | 3,198.080000 | 5.5000 | 3:14:31 PM | 5.5142 | 5.6977 | 5.5497 | 5.5142 |
| FXTN 10-54 | PIBD1022G545 | 6.3750 | 10.5Y | 1/19/2022 | 3780 | 10.36 | 6,170.572105 | 5.5625 | 3:41:51 PM | 5.5702 | 5.8021 | 5.6565 | 5.6235 |
| FXTN 20-02 | PIBD2022C021 | 15.0000 | 10.5Y | 3/14/2022 | 3834 | 10.50 | | | | | 5.8233 | 5.6782 | 5.6457 |
| FXTN 20-03 | PIBD2022J033 | 12.7500 | 12Y | 10/17/2022 | 4051 | 11.10 | | | | | 5.9085 | 5.7654 | 5.7349 |
| FXTN 20-04 | PIBD2023B048 | 13.0000 | 12Y | 2/20/2023 | 4177 | 11.44 | | | | | 5.9580 | 5.8160 | 5.7868 |
| FXTN 20-05 | PIBD2023E054 | 11.8750 | 12Y | 5/29/2023 | 4275 | 11.71 | | | | | 5.9965 | 5.8553 | 5.8270 |
| FXTN 20-06 | PIBD2023J068 | 11.3750 | 13Y | 10/23/2023 | 4422 | 12.12 | | | | | 6.0542 | 5.9144 | 5.8875 |
| FXTN 20-07 | PIBD2024F075 | 12.3750 | 13Y | 6/3/2024 | 4646 | 12.73 | | | | | 6.1422 | 6.0043 | 5.9796 |
| FXTN 20-08 | PIBD2024H086 | 12.8750 | 13Y | 8/5/2024 | 4709 | 12.90 | | | | | 6.1669 | 6.0296 | 6.0055 |
| FXTN 20-09 | PIBD2024K091 | 13.7500 | 14Y | 11/11/2024 | 4807 | 13.17 | | | | | 6.2054 | 6.0690 | 6.0458 |
| FXTN 20-10 | PIBD2025D103 | 12.1250 | 14Y | 4/14/2025 | 4961 | 13.59 | | | | | 6.2658 | 6.1309 | 6.1091 |
| FXTN 20-11 | PIBD2025J116 | 12.1250 | 15Y | 10/20/2025 | 5150 | 14.11 | | | | | 6.3401 | 6.2068 | 6.1868 |
| FXTN 25-01 | PIBD2525K015 | 18.2500 | 15Y | 11/29/2025 | 5190 | 14.22 | | | | | 6.3558 | 6.2228 | 6.2032 |
| FXTN 20-12 | PIBD2026A122 | 10.2500 | 15Y | 1/19/2026 | 5241 | 14.36 | | | | | 6.3758 | 6.2433 | 6.2242 |
| FXTN 20-13 | PIBD2026L139 | 8.0000 | 16Y | 12/7/2026 | 5563 | 15.24 | | | | | 6.5022 | 6.3726 | 6.3566 |
| FXTN 20-14 | PIBD2027I140 | 8.6250 | 16Y | 9/6/2027 | 5836 | 15.99 | | | | | 6.6094 | 6.4823 | 6.4688 |
| FXTN 20-15 | PIBD2028L151 | 9.5000 | 18Y | 12/4/2028 | 6291 | 17.24 | | | | | 6.7881 | 6.6650 | 6.6559 |
| FXTN 20-16 | PIBD2030E166 | 8.7500 | 19Y | 5/27/2030 | 6830 | 18.71 | | | | | 6.9997 | 6.8815 | 6.8775 |
| FXTN 25-02 | PIBD2530G029 | 12.5000 | 19Y | 7/28/2030 | 6892 | 18.88 | | | | | 7.0240 | 6.9064 | 6.9030 |
| FXTN 25-03 | PIBD2531A032 | 11.2500 | 20Y | 1/26/2031 | 7074 | 19.38 | 100.000000 | 7.2000 | 11:21:28 AM | 7.2025 | 7.0955 | 6.9795 | 6.9778 |
| FXTN 20-17 * | PIBD2031G171 | 8.0000 | 20Y | 7/19/2031 | 7248 | 19.86 | 3,004.743681 | 7.0355 | 4:11:12 PM | 7.0443 | 7.1638 | 7.0494 | 7.0494 |
| FXTN 25-04 | PIBD2531J042 | 9.3750 | 21Y | 10/5/2031 | 7326 | 20.07 | | | | | 7.1779 | 7.0615 | 7.0619 |
| FXTN 25-05 | PIBD2532K057 | 8.5000 | 22Y | 11/29/2032 | 7747 | 21.22 | | | | | 7.2539 | 7.1270 | 7.1293 |
| FXTN 25-06 | PIBD2534K062 | 9.2500 | 24Y | 11/5/2034 | 8453 | 23.16 | | | | | 7.3813 | 7.2369 | 7.2425 |
| FXTN 25-07 | PIBD2535I071 | 8.0000 | 25Y | 9/30/2035 | 8782 | 24.06 | 136.365000 | 7.4999 | 3:44:05 PM | 7.4054 | 7.4407 | 7.2881 | 7.2952 |
| FXTN 25-08 * | PIBD2535L086 | 8.1250 | 25Y | 12/16/2035 | 8859 | 24.27 | 697.435532 | 7.2700 | 4:12:50 PM | 7.2884 | 7.4546 | 7.3001 | 7.3075 |