

Interpolated Bonds
May 25, 2012

| 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 05-06 | PIID0512H067 | 7.1250 | 2M | 8/1/2012 | 65 | 0.18 | | | | | 2.4058 | 2.2389 | 2.2222 |
| FXTN 07-40 | PIBD0712H408 | 11.3750 | 2M | 8/18/2012 | 82 | 0.22 | | | | | 2.3936 | 2.2200 | 2.1993 |
| RTB 03-07 | PIID0312I070 | 5.2500 | 4M | 9/24/2012 | 119 | 0.33 | | | | | 2.3976 | 2.2254 | 2.2055 |
| FXTN 10-30 | PIBD1012J302 | 12.1250 | 5M | 10/17/2012 | 142 | 0.39 | | | | | 2.4180 | 2.2563 | 2.2425 |
| FXTN 07-41 | PIBD0712K413 | 10.5000 | 5M | 11/17/2012 | 173 | 0.47 | | | | | 2.4770 | 2.3205 | 2.3040 |
| FXTN 07-42 | PIBD0713A421 | 9.0000 | 7M | 1/5/2013 | 222 | 0.61 | | | | | 2.6112 | 2.4518 | 2.4165 |
| FXTN 03-19 | PIBD0313A199 | 5.2500 | 8M | 1/7/2013 | 224 | 0.61 | | | | | 2.6167 | 2.4571 | 2.4211 |
| FXTN 07-43 | PIBD0713C438 | 8.7500 | 9M | 3/3/2013 | 279 | 0.76 | 0.457000 | 3.4850 | 2:35:11 PM | 3.4850 | 2.7673 | 2.6045 | 2.5474 |
| FXTN 05-66 | PIBD0513C664 | 6.6250 | 10M | 3/13/2013 | 289 | 0.79 | | | | | 2.7947 | 2.6312 | 2.5704 |
| FXTN 10-31 | PIBD1013C316 | 12.7500 | 10M | 3/27/2013 | 303 | 0.83 | | | | | 2.8331 | 2.6687 | 2.6025 |
| FXTN 10-32 | PIBD1013E320 | 11.7500 | 1Y | 5/15/2013 | 352 | 0.96 | | | | | 2.9673 | 2.8000 | 2.7150 |
| FXTN 07-44 | PIBD0713F446 | 9.6250 | 1.5Y | 6/29/2013 | 397 | 1.09 | | | | | 3.0133 | 2.8143 | 2.7336 |
| RTB 05-07 | PIID0513G075 | 9.0000 | 1.5Y | 7/31/2013 | 429 | 1.18 | | | | | 3.0461 | 2.8245 | 2.7469 |
| FXTN 10-33 | PIBD1013J337 | 11.0000 | 1.5Y | 10/9/2013 | 499 | 1.37 | | | | | 3.1177 | 2.8468 | 2.7759 |
| FXTN 07-45 | PIBD0713K457 | 7.1250 | 1.5Y | 11/2/2013 | 523 | 1.43 | | | | | 3.1422 | 2.8545 | 2.7858 |
| FXTN 05-67 | PIBD0514A673 | 6.2500 | 2Y | 1/27/2014 | 609 | 1.67 | | | | | 3.2302 | 2.8818 | 2.8214 |
| FXTN 10-34 * | PIBD1014C341 | 12.3750 | 2Y | 3/25/2014 | 666 | 1.82 | | | | | 3.2885 | 2.9000 | 2.8450 |
| FXTN 10-35 | PIBD1014G356 | 12.7500 | 2.5Y | 7/15/2014 | 778 | 2.13 | | | | | 3.4850 | 3.0721 | 3.0217 |
| RTB 05-08 | PIID0514I080 | 6.2500 | 2.5Y | 9/24/2014 | 849 | 2.33 | 10.480000 | 3.9000 | 12:06:02 PM | 3.9000 | 3.6096 | 3.1812 | 3.1338 |
| FXTN 07-46 | PIBD0714J466 | 6.5000 | 2.5Y | 10/4/2014 | 859 | 2.35 | | | | | 3.6272 | 3.1966 | 3.1496 |
| SPTB 10-03 | SPTB1014J037 | 12.2500 | 2.5Y | 10/14/2014 | 869 | 2.38 | | | | | 3.6447 | 3.2119 | 3.1653 |
| FXTN 10-36 | PIBD1015B367 | 12.3750 | 3Y | 2/24/2015 | 1002 | 2.75 | | | | | 3.8781 | 3.4163 | 3.3752 |
| FXTN 05-68 | PIBD0515E685 | 6.3750 | 3Y | 5/13/2015 | 1080 | 2.96 | | | | | 4.0150 | 3.5362 | 3.4983 |
| FXTN 07-47 * | PIBD0715E477 | 8.3750 | 3Y | 5/22/2015 | 1089 | 2.98 | | | | | 4.0308 | 3.5500 | 3.5125 |
| FXTN 04-20 | PIBD0415G203 | 4.8750 | 3.5Y | 7/21/2015 | 1149 | 3.15 | | | | | 4.1773 | 3.6864 | 3.6524 |
| RTB 05-09 | PIID0515H097 | 5.8750 | 3.5Y | 8/19/2015 | 1178 | 3.23 | 1.000000 | 4.2500 | 9:58:15 AM | 4.4245 | 4.2481 | 3.7523 | 3.7200 |
| FXTN 10-37 | PIBD1015H370 | 11.8750 | 3.5Y | 8/25/2015 | 1184 | 3.24 | | | | | 4.2628 | 3.7659 | 3.7340 |
| FXTN 05-69 | PIBD0515K697 | 4.6250 | 3.5Y | 11/25/2015 | 1276 | 3.50 | | | | | 4.4874 | 3.9750 | 3.9485 |
| FXTN 10-38 | PIBD1015L384 | 10.1250 | 4Y | 12/15/2015 | 1296 | 3.55 | | | | | 4.5362 | 4.0205 | 3.9951 |
| FXTN 10-39 | PIBD1016A393 | 9.2500 | 4Y | 1/12/2016 | 1324 | 3.63 | | | | | 4.6046 | 4.0841 | 4.0604 |
| FXTN 07-48 | PIBD0716A488 | 7.0000 | 4Y | 1/27/2016 | 1339 | 3.67 | | | | | 4.6412 | 4.1182 | 4.0953 |
| RTB 05-10 | PIID0516C107 | 6.0000 | 4Y | 3/3/2016 | 1375 | 3.77 | 35.100000 | 4.7000 | 2:26:39 PM | 4.2738 | 4.7292 | 4.2000 | 4.1793 |
| FXTN 10-40 | PIBD1016C407 | 7.5000 | 4Y | 3/30/2016 | 1402 | 3.84 | | | | | 4.7951 | 4.2614 | 4.2422 |
| FXTN 10-41 * | PIBD1016D416 | 7.0000 | 4Y | 4/27/2016 | 1430 | 3.92 | | | | | 4.8635 | 4.3250 | 4.3075 |
| FXTN 10-42 | PIBD1016I420 | 9.1250 | 4.5Y | 9/4/2016 | 1560 | 4.27 | 20.000000 | 4.4950 | 12:06:38 PM | 4.4975 | 4.9636 | 4.4956 | 4.4802 |
| RTB 07-01 | PIID0716I018 | 7.0000 | 4.5Y | 9/24/2016 | 1580 | 4.33 | | | | | 4.9790 | 4.5218 | 4.5068 |
| FXTN 10-43 | PIBD1016K436 | 6.2500 | 4.5Y | 11/16/2016 | 1633 | 4.47 | | | | | 5.0198 | 4.5914 | 4.5772 |
| FXTN 07-49 | PIBD0717C493 | 7.0000 | 5Y | 3/31/2017 | 1768 | 4.84 | | | | | 5.1238 | 4.7685 | 4.7566 |
| FXTN 20-01 * | PIBD2017D011 | 14.3750 | 5Y | 4/24/2017 | 1792 | 4.91 | 3.000000 | 4.6750 | 2:50:44 PM | 4.6750 | 5.1423 | 4.8000 | 4.7885 |
| RTB 07-02 | PIID0717H026 | 6.6250 | 5.5Y | 8/19/2017 | 1909 | 5.23 | 2.000000 | 5.5000 | 2:44:39 PM | 5.5000 | 5.1626 | 4.8400 | 4.8257 |
| FXTN 10-44 | PIBD1017H447 | 7.7500 | 5.5Y | 8/23/2017 | 1913 | 5.24 | | | | | 5.1633 | 4.8413 | 4.8270 |
| FXTN 07-50 | PIBD0717J502 | 5.3750 | 5.5Y | 10/28/2017 | 1979 | 5.42 | | | | | 5.1747 | 4.8639 | 4.8480 |
| FXTN 10-45 | PIBD1018A451 | 5.8750 | 6Y | 1/31/2018 | 2074 | 5.68 | | | | | 5.1912 | 4.8963 | 4.8783 |
| FXTN 07-51 | PIBD0718H511 | 5.0000 | 6.5Y | 8/18/2018 | 2273 | 6.23 | 202.000000 | 4.8000 | 11:59:14 AM | 5.0228 | 5.2257 | 4.9643 | 4.9416 |

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|-----------------|--------------|---------|-------|------------|------|-------|--------------|------------|-------------|------------|--------|---------|---------|
| FXTN 10-47 | PIBD1018K478 | 8.8750 | 6.5Y | 11/20/2018 | 2367 | 6.48 | | | | | 5.2420 | 4.9964 | 4.9715 |
| FXTN 10-48 | PIBD1019B485 | 7.8750 | 7Y | 2/19/2019 | 2458 | 6.73 | 0.050824 | 4.4500 | 11:28:28 AM | 4.4500 | 5.2578 | 5.0275 | 5.0005 |
| FXTN 07-53 * | PIBD0719D531 | 5.0000 | 7Y | 4/26/2019 | 2524 | 6.92 | | | | | 5.2692 | 5.0500 | 5.0215 |
| FXTN 10-50 | PIBD1020B508 | 7.7500 | 8Y | 2/18/2020 | 2822 | 7.73 | | | | | 5.4847 | 5.1915 | 5.1569 |
| RTB 10-01 | PIID1020H015 | 7.2500 | 8.5Y | 8/19/2020 | 3005 | 8.23 | | | | | 5.6171 | 5.2784 | 5.2401 |
| FXTN 10-51 | PIBD1020I510 | 6.1250 | 8.5Y | 9/16/2020 | 3033 | 8.31 | | | | | 5.6373 | 5.2917 | 5.2528 |
| FXTN 10-52 | PIBD1020L525 | 5.8750 | 9Y | 12/16/2020 | 3124 | 8.56 | 0.800000 | 5.5000 | 2:14:37 PM | 5.5000 | 5.7032 | 5.3349 | 5.2941 |
| RTB 10-02 | PIID1021C027 | 7.3750 | 9Y | 3/3/2021 | 3201 | 8.77 | | | | | 5.7588 | 5.3715 | 5.3291 |
| FXTN 10-53 | PIBD1021D531 | 6.5000 | 9Y | 4/28/2021 | 3257 | 8.92 | 4.000000 | 5.3750 | 11:35:25 AM | 5.3750 | 5.7993 | 5.3981 | 5.3546 |
| RTB 10-03 | PIID1021J039 | 5.7500 | 9.5Y | 10/20/2021 | 3432 | 9.40 | | | | | 5.9259 | 5.4811 | 5.4341 |
| FXTN 10-55 | PIBD1021K551 | 5.7500 | 9.5Y | 11/24/2021 | 3467 | 9.50 | 110.000000 | 5.5250 | 11:56:08 AM | 5.5182 | 5.9512 | 5.4978 | 5.4500 |
| FXTN 10-54 | PIBD1022G545 | 6.3750 | 10Y | 1/19/2022 | 3523 | 9.65 | | | | | 5.9917 | 5.5244 | 5.4755 |
| FXTN 20-02 * | PIBD2022C021 | 15.0000 | 10Y | 3/14/2022 | 3577 | 9.80 | | | | | 6.0308 | 5.5500 | 5.5000 |
| FXTN 20-03 | PIBD2022J033 | 12.7500 | 10.5Y | 10/17/2022 | 3794 | 10.39 | | | | | 6.0451 | 5.5790 | 5.5322 |
| FXTN 20-04 | PIBD2023B048 | 13.0000 | 11Y | 2/20/2023 | 3920 | 10.74 | | | | | 6.0534 | 5.5959 | 5.5509 |
| FXTN 20-05 | PIBD2023E054 | 11.8750 | 11Y | 5/29/2023 | 4018 | 11.01 | | | | | 6.0598 | 5.6090 | 5.5654 |
| FXTN 20-06 | PIBD2023J068 | 11.3750 | 12Y | 10/23/2023 | 4165 | 11.41 | | | | | 6.0695 | 5.6286 | 5.5873 |
| FXTN 20-07 | PIBD2024F075 | 12.3750 | 13Y | 6/3/2024 | 4389 | 12.02 | | | | | 6.0843 | 5.6586 | 5.6205 |
| FXTN 20-08 | PIBD2024H086 | 12.8750 | 13Y | 8/5/2024 | 4452 | 12.20 | | | | | 6.0885 | 5.6670 | 5.6298 |
| FXTN 20-09 | PIBD2024K091 | 13.7500 | 13Y | 11/11/2024 | 4550 | 12.47 | | | | | 6.0949 | 5.6801 | 5.6444 |
| FXTN 20-10 | PIBD2025D103 | 12.1250 | 13Y | 4/14/2025 | 4704 | 12.89 | | | | | 6.1051 | 5.7007 | 5.6672 |
| FXTN 20-11 | PIBD2025J116 | 12.1250 | 14Y | 10/20/2025 | 4893 | 13.41 | | | | | 6.1175 | 5.7260 | 5.6953 |
| FXTN 25-01 | PIBD2525K015 | 18.2500 | 14Y | 11/29/2025 | 4933 | 13.52 | | | | | 6.1202 | 5.7314 | 5.7012 |
| FXTN 20-12 | PIBD2026A122 | 10.2500 | 14Y | 1/19/2026 | 4984 | 13.65 | 50.000000 | 6.0000 | 10:30:53 AM | 6.0000 | 6.1235 | 5.7382 | 5.7088 |
| RTB 15-01 | PIID1526J019 | 6.2500 | 15Y | 10/20/2026 | 5258 | 14.41 | 11.300000 | 5.8500 | 3:38:55 PM | 5.8942 | 6.1416 | 5.7748 | 5.7494 |
| FXTN 20-13 | PIBD2026L139 | 8.0000 | 15Y | 12/7/2026 | 5306 | 14.54 | | | | | 6.1448 | 5.7813 | 5.7566 |
| RTB 15-02 | PIID1527C023 | 5.3750 | 15Y | 3/1/2027 | 5390 | 14.77 | 19.700000 | 5.4500 | 3:25:55 PM | 5.4255 | 6.1503 | 5.7925 | 5.7690 |
| FXTN 20-14 | PIBD2027I140 | 8.6250 | 16Y | 9/6/2027 | 5579 | 15.28 | | | | | 6.1628 | 5.8178 | 5.7971 |
| FXTN 20-15 | PIBD2028L151 | 9.5000 | 17Y | 12/4/2028 | 6034 | 16.53 | | | | | 6.1928 | 5.8786 | 5.8646 |
| FXTN 20-16 | PIBD2030E166 | 8.7500 | 18Y | 5/27/2030 | 6573 | 18.01 | | | | | 6.2283 | 5.9507 | 5.9446 |
| FXTN 25-02 | PIBD2530G029 | 12.5000 | 19Y | 7/28/2030 | 6635 | 18.18 | | | | | 6.2324 | 5.9590 | 5.9538 |
| FXTN 25-03 | PIBD2531A032 | 11.2500 | 19Y | 1/26/2031 | 6817 | 18.68 | | | | | 6.2444 | 5.9833 | 5.9808 |
| FXTN 20-17 | PIBD2031G171 | 8.0000 | 20Y | 7/19/2031 | 6991 | 19.15 | 2,371.200000 | 6.0300 | 4:14:42 PM | 6.0370 | 6.2559 | 6.0066 | 6.0066 |
| FXTN 25-04 | PIBD2531J042 | 9.3750 | 20Y | 10/5/2031 | 7069 | 19.37 | | | | | 6.2610 | 6.0170 | 6.0182 |
| FXTN 20-18 | PIBD2032B183 | 5.8750 | 20Y | 2/2/2032 | 7189 | 19.70 | | | | | 6.2689 | 6.0331 | 6.0360 |
| RTB 20-01 * | PIID2032C014 | 5.8750 | 20Y | 3/1/2032 | 7217 | 19.77 | 2,858.160000 | 6.0250 | 4:09:41 PM | 6.0427 | 6.2708 | 6.0368 | 6.0401 |
| FXTN 25-05 | PIBD2532K057 | 8.5000 | 21Y | 11/29/2032 | 7490 | 20.52 | | | | | 6.3421 | 6.0717 | 6.0741 |
| FXTN 25-06 | PIBD2534K062 | 9.2500 | 23Y | 11/5/2034 | 8196 | 22.45 | | | | | 6.5264 | 6.1617 | 6.1619 |
| FXTN 25-07 | PIBD2535I071 | 8.0000 | 24Y | 9/30/2035 | 8525 | 23.36 | | | | | 6.6124 | 6.2037 | 6.2028 |
| FXTN 25-08 | PIBD2535L086 | 8.1250 | 24Y | 12/16/2035 | 8602 | 23.57 | 59.200000 | 6.2250 | 10:43:13 AM | 6.2219 | 6.6325 | 6.2135 | 6.2124 |
| FXTN 25-09 * | PIBD2536I097 | 7.6250 | 25Y | 9/29/2036 | 8890 | 24.36 | 74.300000 | 6.2500 | 2:27:27 PM | 6.2482 | 6.7077 | 6.2502 | 6.2482 |