

Interpolated Bonds
June 08, 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 | 51 | 0.14 | | | | | 2.4182 | 2.2656 | 2.2656 |
| FXTN 07-40 | PIBD0712H408 | 11.3750 | 2M | 8/18/2012 | 68 | 0.19 | | | | | 2.3999 | 2.2429 | 2.2429 |
| RTB 03-07 | PIID0312I070 | 5.2500 | 4M | 9/24/2012 | 105 | 0.29 | | | | | 2.3727 | 2.2075 | 2.2075 |
| FXTN 10-30 | PIBD1012J302 | 12.1250 | 4M | 10/17/2012 | 128 | 0.35 | | | | | 2.4066 | 2.2420 | 2.2420 |
| FXTN 07-41 | PIBD0712K413 | 10.5000 | 5M | 11/17/2012 | 159 | 0.44 | | | | | 2.4523 | 2.2885 | 2.2885 |
| FXTN 07-42 | PIBD0713A421 | 9.0000 | 7M | 1/5/2013 | 208 | 0.57 | | | | | 2.5143 | 2.3499 | 2.3499 |
| FXTN 03-19 | PIBD0313A199 | 5.2500 | 7M | 1/7/2013 | 210 | 0.58 | 7.000000 | 2.7500 | 3:06:02 PM | 2.7500 | 2.5167 | 2.3523 | 2.3523 |
| FXTN 07-43 | PIBD0713C438 | 8.7500 | 9M | 3/3/2013 | 265 | 0.73 | 162.000000 | 2.8650 | 11:33:33 AM | 2.8650 | 2.5831 | 2.4172 | 2.4172 |
| FXTN 05-66 | PIBD0513C664 | 6.6250 | 9M | 3/13/2013 | 275 | 0.75 | | | | | 2.5952 | 2.4290 | 2.4290 |
| FXTN 10-31 | PIBD1013C316 | 12.7500 | 10M | 3/27/2013 | 289 | 0.79 | | | | | 2.6121 | 2.4456 | 2.4456 |
| FXTN 10-32 | PIBD1013E320 | 11.7500 | 11M | 5/15/2013 | 338 | 0.93 | | | | | 2.6712 | 2.5035 | 2.5035 |
| FXTN 07-44 | PIBD0713F446 | 9.6250 | 1.5Y | 6/29/2013 | 383 | 1.05 | | | | | 2.7499 | 2.5593 | 2.5541 |
| RTB 05-07 | PIID0513G075 | 9.0000 | 1.5Y | 7/31/2013 | 415 | 1.14 | | | | | 2.8138 | 2.5998 | 2.5893 |
| FXTN 10-33 | PIBD1013J337 | 11.0000 | 1.5Y | 10/9/2013 | 485 | 1.33 | | | | | 2.9534 | 2.6885 | 2.6663 |
| FXTN 07-45 | PIBD0713K457 | 7.1250 | 1.5Y | 11/2/2013 | 509 | 1.39 | | | | | 3.0013 | 2.7189 | 2.6927 |
| FXTN 05-67 | PIBD0514A673 | 6.2500 | 2Y | 1/27/2014 | 595 | 1.63 | 50.000000 | 2.8500 | 3:57:38 PM | 2.8500 | 3.1728 | 2.8278 | 2.7873 |
| FXTN 10-34 * | PIBD1014C341 | 12.3750 | 2Y | 3/25/2014 | 652 | 1.79 | | | | | 3.2865 | 2.9000 | 2.8500 |
| FXTN 10-35 | PIBD1014G356 | 12.7500 | 2.5Y | 7/15/2014 | 764 | 2.09 | | | | | 3.4928 | 3.0655 | 3.0274 |
| RTB 05-08 | PIID0514I080 | 6.2500 | 2.5Y | 9/24/2014 | 835 | 2.29 | | | | | 3.6235 | 3.1704 | 3.1399 |
| FXTN 07-46 | PIBD0714J466 | 6.5000 | 2.5Y | 10/4/2014 | 845 | 2.32 | | | | | 3.6419 | 3.1852 | 3.1557 |
| SPTB 10-03 | SPTB1014J037 | 12.2500 | 2.5Y | 10/14/2014 | 855 | 2.34 | | | | | 3.6603 | 3.1999 | 3.1715 |
| FXTN 10-36 | PIBD1015B367 | 12.3750 | 3Y | 2/24/2015 | 988 | 2.71 | | | | | 3.9052 | 3.3965 | 3.3822 |
| FXTN 05-68 | PIBD0515E685 | 6.3750 | 3Y | 5/13/2015 | 1066 | 2.92 | | | | | 4.0488 | 3.5117 | 3.5057 |
| FXTN 07-47 * | PIBD0715E477 | 8.3750 | 3Y | 5/22/2015 | 1075 | 2.95 | | | | | 4.0654 | 3.5250 | 3.5200 |
| FXTN 04-20 | PIBD0415G203 | 4.8750 | 3.5Y | 7/21/2015 | 1135 | 3.11 | | | | | 4.1682 | 3.6693 | 3.6634 |
| RTB 05-09 | PIID0515H097 | 5.8750 | 3.5Y | 8/19/2015 | 1164 | 3.19 | 18.985000 | 4.3500 | 2:57:20 PM | 4.3344 | 4.2180 | 3.7390 | 3.7327 |
| FXTN 10-37 | PIBD1015H370 | 11.8750 | 3.5Y | 8/25/2015 | 1170 | 3.21 | | | | | 4.2283 | 3.7534 | 3.7471 |
| FXTN 05-69 | PIBD0515K697 | 4.6250 | 3.5Y | 11/25/2015 | 1262 | 3.46 | | | | | 4.3860 | 3.9747 | 3.9669 |
| FXTN 10-38 | PIBD1015L384 | 10.1250 | 4Y | 12/15/2015 | 1282 | 3.51 | | | | | 4.4203 | 4.0228 | 4.0147 |
| FXTN 10-39 | PIBD1016A393 | 9.2500 | 4Y | 1/12/2016 | 1310 | 3.59 | | | | | 4.4683 | 4.0901 | 4.0817 |
| FXTN 07-48 | PIBD0716A488 | 7.0000 | 4Y | 1/27/2016 | 1325 | 3.63 | | | | | 4.4940 | 4.1262 | 4.1175 |
| RTB 05-10 | PIID0516C107 | 6.0000 | 4Y | 3/3/2016 | 1361 | 3.73 | 0.500000 | 4.8000 | 11:31:45 AM | 4.8000 | 4.5557 | 4.2127 | 4.2035 |
| FXTN 10-40 | PIBD1016C407 | 7.5000 | 4Y | 3/30/2016 | 1388 | 3.80 | | | | | 4.6020 | 4.2777 | 4.2681 |
| FXTN 10-41 * | PIBD1016D416 | 7.0000 | 4Y | 4/27/2016 | 1416 | 3.88 | | | | | 4.6500 | 4.3450 | 4.3350 |
| FXTN 10-42 | PIBD1016I420 | 9.1250 | 4.5Y | 9/4/2016 | 1546 | 4.24 | | | | | 4.8209 | 4.4904 | 4.4840 |
| RTB 07-01 | PIID0716I018 | 7.0000 | 4.5Y | 9/24/2016 | 1566 | 4.29 | 4.825000 | 4.7500 | 3:06:18 PM | 4.7500 | 4.8471 | 4.5128 | 4.5070 |
| FXTN 10-43 | PIBD1016K436 | 6.2500 | 4.5Y | 11/16/2016 | 1619 | 4.44 | | | | | 4.9168 | 4.5721 | 4.5677 |
| FXTN 07-49 | PIBD0717C493 | 7.0000 | 5Y | 3/31/2017 | 1754 | 4.81 | | | | | 5.0942 | 4.7231 | 4.7225 |
| FXTN 20-01 * | PIBD2017D011 | 14.3750 | 5Y | 4/24/2017 | 1778 | 4.87 | | | | | 5.1258 | 4.7500 | 4.7500 |
| RTB 07-02 | PIID0717H026 | 6.6250 | 5.5Y | 8/19/2017 | 1895 | 5.19 | | | | | 5.1418 | 4.7940 | 4.7940 |
| FXTN 10-44 | PIBD1017H447 | 7.7500 | 5.5Y | 8/23/2017 | 1899 | 5.20 | 15.000000 | 5.0000 | 3:10:57 PM | 4.8330 | 5.1424 | 4.7955 | 4.7955 |
| FXTN 07-50 | PIBD0717J502 | 5.3750 | 5.5Y | 10/28/2017 | 1965 | 5.38 | | | | | 5.1514 | 4.8203 | 4.8203 |
| FXTN 10-45 | PIBD1018A451 | 5.8750 | 6Y | 1/31/2018 | 2060 | 5.64 | | | | | 5.1644 | 4.8559 | 4.8559 |
| FXTN 07-51 | PIBD0718H511 | 5.0000 | 6.5Y | 8/18/2018 | 2259 | 6.19 | 100.000000 | 4.9350 | 12:07:13 PM | 4.9350 | 5.1917 | 4.9307 | 4.9307 |

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|-----------------|--------------|---------|-------|------------|------|-------|---------------|------------|-------------|------------|--------|---------|---------|
| FXTN 10-47 | PIBD1018K478 | 8.8750 | 6.5Y | 11/20/2018 | 2353 | 6.45 | | | | | 5.2046 | 4.9660 | 4.9660 |
| FXTN 10-48 | PIBD1019B485 | 7.8750 | 7Y | 2/19/2019 | 2444 | 6.70 | | | | | 5.2171 | 5.0002 | 5.0002 |
| FXTN 07-53 * | PIBD0719D531 | 5.0000 | 7Y | 4/26/2019 | 2510 | 6.88 | 9.000000 | 4.9500 | 11:23:30 AM | 4.9500 | 5.2262 | 5.0250 | 5.0250 |
| FXTN 10-50 | PIBD1020B508 | 7.7500 | 8Y | 2/18/2020 | 2808 | 7.69 | 40.000000 | 5.2250 | 12:01:11 PM | 5.1874 | 5.4506 | 5.1311 | 5.1311 |
| RTB 10-01 | PIID1020H015 | 7.2500 | 8.5Y | 8/19/2020 | 2991 | 8.19 | | | | | 5.5884 | 5.1963 | 5.1963 |
| FXTN 10-51 | PIBD1020I510 | 6.1250 | 8.5Y | 9/16/2020 | 3019 | 8.27 | | | | | 5.6095 | 5.2063 | 5.2063 |
| FXTN 10-52 | PIBD1020L525 | 5.8750 | 9Y | 12/16/2020 | 3110 | 8.52 | 25.285000 | 5.3050 | 11:15:56 AM | 5.2848 | 5.6780 | 5.2387 | 5.2387 |
| RTB 10-02 | PIID1021C027 | 7.3750 | 9Y | 3/3/2021 | 3187 | 8.73 | 1.000000 | 5.4000 | 3:02:27 PM | 5.4000 | 5.7360 | 5.2661 | 5.2661 |
| FXTN 10-53 | PIBD1021D531 | 6.5000 | 9Y | 4/28/2021 | 3243 | 8.88 | 6,800.000000 | 5.3000 | 9:37:45 AM | 5.3005 | 5.7782 | 5.2860 | 5.2860 |
| RTB 10-03 | PIID1021J039 | 5.7500 | 9.5Y | 10/20/2021 | 3418 | 9.36 | | | | | 5.9100 | 5.3484 | 5.3484 |
| FXTN 10-55 | PIBD1021K551 | 5.7500 | 9.5Y | 11/24/2021 | 3453 | 9.46 | 1,118.380000 | 5.4000 | 2:24:13 PM | 5.3998 | 5.9364 | 5.3608 | 5.3608 |
| FXTN 10-54 | PIBD1022G545 | 6.3750 | 10Y | 1/19/2022 | 3509 | 9.61 | 2.000000 | 5.4250 | 3:06:39 PM | 5.4250 | 5.9786 | 5.3808 | 5.3808 |
| FXTN 20-02 * | PIBD2022C021 | 15.0000 | 10Y | 3/14/2022 | 3563 | 9.76 | | | | | 6.0192 | 5.4000 | 5.4000 |
| FXTN 20-03 | PIBD2022J033 | 12.7500 | 10.5Y | 10/17/2022 | 3780 | 10.36 | | | | | 6.0240 | 5.4299 | 5.4304 |
| FXTN 20-04 | PIBD2023B048 | 13.0000 | 11Y | 2/20/2023 | 3906 | 10.70 | | | | | 6.0268 | 5.4473 | 5.4481 |
| FXTN 20-05 | PIBD2023E054 | 11.8750 | 11Y | 5/29/2023 | 4004 | 10.97 | | | | | 6.0289 | 5.4608 | 5.4618 |
| FXTN 20-06 | PIBD2023J068 | 11.3750 | 12Y | 10/23/2023 | 4151 | 11.37 | | | | | 6.0322 | 5.4810 | 5.4824 |
| FXTN 20-07 | PIBD2024F075 | 12.3750 | 12Y | 6/3/2024 | 4375 | 11.99 | | | | | 6.0371 | 5.5119 | 5.5138 |
| FXTN 20-08 | PIBD2024H086 | 12.8750 | 13Y | 8/5/2024 | 4438 | 12.16 | | | | | 6.0385 | 5.5206 | 5.5226 |
| FXTN 20-09 | PIBD2024K091 | 13.7500 | 13Y | 11/11/2024 | 4536 | 12.43 | | | | | 6.0407 | 5.5341 | 5.5363 |
| FXTN 20-10 | PIBD2025D103 | 12.1250 | 13Y | 4/14/2025 | 4690 | 12.85 | | | | | 6.0441 | 5.5553 | 5.5579 |
| FXTN 20-11 | PIBD2025J116 | 12.1250 | 14Y | 10/20/2025 | 4879 | 13.37 | | | | | 6.0482 | 5.5814 | 5.5844 |
| FXTN 25-01 | PIBD2525K015 | 18.2500 | 14Y | 11/29/2025 | 4919 | 13.48 | | | | | 6.0491 | 5.5869 | 5.5900 |
| FXTN 20-12 | PIBD2026A122 | 10.2500 | 14Y | 1/19/2026 | 4970 | 13.62 | | | | | 6.0502 | 5.5939 | 5.5971 |
| RTB 15-01 | PIID1526J019 | 6.2500 | 15Y | 10/20/2026 | 5244 | 14.37 | 1.102000 | 5.9000 | 3:19:16 PM | 5.8186 | 6.0563 | 5.6317 | 5.6355 |
| FXTN 20-13 | PIBD2026L139 | 8.0000 | 15Y | 12/7/2026 | 5292 | 14.50 | | | | | 6.0573 | 5.6383 | 5.6422 |
| RTB 15-02 | PIID1527C023 | 5.3750 | 15Y | 3/1/2027 | 5376 | 14.73 | | | | | 6.0592 | 5.6499 | 5.6540 |
| FXTN 20-14 | PIBD2027I140 | 8.6250 | 16Y | 9/6/2027 | 5565 | 15.25 | | | | | 6.0633 | 5.6759 | 5.6805 |
| FXTN 20-15 | PIBD2028L151 | 9.5000 | 17Y | 12/4/2028 | 6020 | 16.49 | | | | | 6.0734 | 5.7386 | 5.7442 |
| FXTN 20-16 | PIBD2030E166 | 8.7500 | 18Y | 5/27/2030 | 6559 | 17.97 | | | | | 6.0852 | 5.8129 | 5.8198 |
| FXTN 25-02 | PIBD2530G029 | 12.5000 | 19Y | 7/28/2030 | 6621 | 18.14 | | | | | 6.0866 | 5.8215 | 5.8284 |
| FXTN 25-03 | PIBD2531A032 | 11.2500 | 19Y | 1/26/2031 | 6803 | 18.64 | | | | | 6.0906 | 5.8465 | 5.8539 |
| FXTN 20-17 | PIBD2031G171 | 8.0000 | 19.5Y | 7/19/2031 | 6977 | 19.12 | 15,607.190000 | 5.9375 | 3:49:40 PM | 5.9323 | 6.0944 | 5.8705 | 5.8783 |
| FXTN 25-04 | PIBD2531J042 | 9.3750 | 19.5Y | 10/5/2031 | 7055 | 19.33 | | | | | 6.0962 | 5.8813 | 5.8892 |
| FXTN 20-18 | PIBD2032B183 | 5.8750 | 20Y | 2/2/2032 | 7175 | 19.66 | | | | | 6.0988 | 5.8978 | 5.9061 |
| RTB 20-01 * | PIID2032C014 | 5.8750 | 20Y | 3/1/2032 | 7203 | 19.73 | 528.158316 | 5.9350 | 4:09:56 PM | 5.9100 | 6.0994 | 5.9017 | 5.9100 |
| FXTN 25-05 | PIBD2532K057 | 8.5000 | 21Y | 11/29/2032 | 7476 | 20.48 | | | | | 6.1629 | 5.9707 | 5.9777 |
| FXTN 25-06 | PIBD2534K062 | 9.2500 | 23Y | 11/5/2034 | 8182 | 22.42 | | | | | 6.3271 | 6.1494 | 6.1528 |
| FXTN 25-07 | PIBD2535I071 | 8.0000 | 24Y | 9/30/2035 | 8511 | 23.32 | | | | | 6.4036 | 6.2326 | 6.2345 |
| FXTN 25-08 | PIBD2535L086 | 8.1250 | 24Y | 12/16/2035 | 8588 | 23.53 | 1,200.000000 | 6.1700 | 3:18:57 PM | 6.1594 | 6.4215 | 6.2521 | 6.2536 |
| FXTN 25-09 * | PIBD2536I097 | 7.6250 | 25Y | 9/29/2036 | 8876 | 24.32 | 7.370000 | 6.2600 | 3:24:11 PM | 6.2600 | 6.4885 | 6.3250 | 6.3250 |