

Interpolated Bonds  
February 04, 2013

| 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 07-43      | PIBD0713C438 | 8.7500  | <1M   | 3/3/2013   | 26   | 0.07 | 166.460000  | 0.5000     | 3:23:38 PM  | 0.5000     | 1.2789 | 1.1429  | 1.1250  |
| FXTN 05-66      | PIBD0513C664 | 6.6250  | 1M    | 3/13/2013  | 36   | 0.10 |             |            |             |            | 0.3904 | 0.2000  | 0.1750  |
| FXTN 10-31      | PIBD1013C316 | 12.7500 | 2M    | 3/27/2013  | 50   | 0.14 |             |            |             |            | 0.3793 | 0.1889  | 0.1639  |
| FXTN 10-32      | PIBD1013E320 | 11.7500 | 3M    | 5/15/2013  | 99   | 0.27 |             |            |             |            | 0.3404 | 0.1500  | 0.1250  |
| FXTN 07-44      | PIBD0713F446 | 9.6250  | 5M    | 6/29/2013  | 144  | 0.39 |             |            |             |            | 0.4774 | 0.2839  | 0.3339  |
| RTB 05-07       | PIID0513G075 | 9.0000  | 6M    | 7/31/2013  | 176  | 0.48 | 0.450000    | 1.0000     | 9:13:48 AM  | 1.0000     | 0.5749 | 0.3792  | 0.4825  |
| FXTN 10-33      | PIBD1013J337 | 11.0000 | 8M    | 10/9/2013  | 246  | 0.67 |             |            |             |            | 0.8354 | 0.6455  | 0.7748  |
| FXTN 07-45      | PIBD0713K457 | 7.1250  | 9M    | 11/2/2013  | 270  | 0.74 |             |            |             |            | 0.9265 | 0.7390  | 0.8737  |
| FXTN 05-67      | PIBD0514A673 | 6.2500  | 1Y    | 1/27/2014  | 356  | 0.97 | 596.300000  | 1.1500     | 3:06:57 PM  | 1.1500     | 1.3081 | 1.0953  | 1.2570  |
| FXTN 10-34      | PIBD1014C341 | 12.3750 | 1.5Y  | 3/25/2014  | 413  | 1.13 |             |            |             |            | 1.6900 | 1.3814  | 1.5779  |
| FXTN 10-35      | PIBD1014G356 | 12.7500 | 1.5Y  | 7/15/2014  | 525  | 1.44 |             |            |             |            | 2.4403 | 1.9434  | 2.2085  |
| RTB 05-08       | PIID0514I080 | 6.2500  | 2Y    | 9/24/2014  | 596  | 1.63 |             |            |             |            | 2.9160 | 2.2996  | 2.6082  |
| FXTN 07-46      | PIBD0714J466 | 6.5000  | 2Y    | 10/4/2014  | 606  | 1.66 |             |            |             |            | 2.9830 | 2.3498  | 2.6645  |
| SPTB 10-03 *    | SPTB1014J037 | 12.2500 | 2Y    | 10/14/2014 | 616  | 1.69 | 450.568000  | 2.6250     | 3:37:55 PM  | 2.7208     | 3.0500 | 2.4000  | 2.7208  |
| FXTN 10-36      | PIBD1015B367 | 12.3750 | 2.5Y  | 2/24/2015  | 749  | 2.05 |             |            |             |            | 3.1599 | 2.6405  | 2.7912  |
| FXTN 05-68      | PIBD0515E685 | 6.3750  | 2.5Y  | 5/13/2015  | 827  | 2.26 |             |            |             |            | 3.2244 | 2.7816  | 2.8325  |
| FXTN 07-47      | PIBD0715E477 | 8.3750  | 2.5Y  | 5/22/2015  | 836  | 2.29 |             |            |             |            | 3.2319 | 2.7979  | 2.8372  |
| FXTN 04-20      | PIBD0415G203 | 4.8750  | 2.5Y  | 7/21/2015  | 896  | 2.45 |             |            |             |            | 3.2814 | 2.9064  | 2.8690  |
| RTB 05-09       | PIID0515H097 | 5.8750  | 3Y    | 8/19/2015  | 925  | 2.53 | 4.659000    | 3.3000     | 3:21:11 PM  | 3.4925     | 3.3054 | 2.9588  | 2.8843  |
| FXTN 10-37      | PIBD1015H370 | 11.8750 | 3Y    | 8/25/2015  | 931  | 2.55 |             |            |             |            | 3.3104 | 2.9697  | 2.8875  |
| FXTN 05-69      | PIBD0515K697 | 4.6250  | 3Y    | 11/25/2015 | 1023 | 2.80 |             |            |             |            | 3.3864 | 3.1361  | 2.9362  |
| FXTN 10-38      | PIBD1015L384 | 10.1250 | 3Y    | 12/15/2015 | 1043 | 2.86 |             |            |             |            | 3.4030 | 3.1722  | 2.9467  |
| FXTN 10-39      | PIBD1016A393 | 9.2500  | 3Y    | 1/12/2016  | 1071 | 2.93 |             |            |             |            | 3.4261 | 3.2229  | 2.9616  |
| FXTN 07-48 *    | PIBD0716A488 | 7.0000  | 3Y    | 1/27/2016  | 1086 | 2.97 | 329.566026  | 3.0000     | 3:53:31 PM  | 2.9621     | 3.4385 | 3.2500  | 2.9695  |
| RTB 05-10       | PIID0516C107 | 6.0000  | 3.5Y  | 3/3/2016   | 1122 | 3.07 | 2.000000    | 3.4000     | 3:28:20 PM  | 3.5993     | 3.4863 | 3.2643  | 3.0170  |
| FXTN 10-40      | PIBD1016C407 | 7.5000  | 3.5Y  | 3/30/2016  | 1149 | 3.15 |             |            |             |            | 3.5221 | 3.2751  | 3.0526  |
| FXTN 10-41      | PIBD1016D416 | 7.0000  | 3.5Y  | 4/27/2016  | 1177 | 3.22 |             |            |             |            | 3.5593 | 3.2862  | 3.0896  |
| FXTN 10-42      | PIBD1016I420 | 9.1250  | 4Y    | 9/4/2016   | 1307 | 3.58 | 355.200000  | 3.3500     | 11:46:17 AM | 3.3575     | 3.7319 | 3.3380  | 3.2612  |
| RTB 07-01       | PIID0716I018 | 7.0000  | 4Y    | 9/24/2016  | 1327 | 3.63 |             |            |             |            | 3.7584 | 3.3460  | 3.2876  |
| FXTN 10-43 *    | PIBD1016K436 | 6.2500  | 4Y    | 11/16/2016 | 1380 | 3.78 |             |            |             |            | 3.8288 | 3.3671  | 3.3575  |
| FXTN 07-49      | PIBD0717C493 | 7.0000  | 4.5Y  | 3/31/2017  | 1515 | 4.15 | 24.700000   | 3.4250     | 11:24:08 AM | 3.4959     | 3.8165 | 3.4384  | 3.4237  |
| FXTN 20-01      | PIBD2017D011 | 14.3750 | 4.5Y  | 4/24/2017  | 1539 | 4.21 |             |            |             |            | 3.8143 | 3.4511  | 3.4354  |
| FXTN 05-70      | PIBD0517G705 | 4.6250  | 4.5Y  | 7/5/2017   | 1611 | 4.41 | 11.000000   | 3.4000     | 9:05:58 AM  | 3.4000     | 3.8077 | 3.4891  | 3.4707  |
| RTB 07-02       | PIID0717H026 | 6.6250  | 5Y    | 8/19/2017  | 1656 | 4.53 | 5.500000    | 3.8000     | 2:39:21 PM  | 3.8000     | 3.8036 | 3.5129  | 3.4927  |
| FXTN 10-44      | PIBD1017H447 | 7.7500  | 5Y    | 8/23/2017  | 1660 | 4.54 | 1480.000000 | 3.5500     | 11:50:26 AM | 3.5500     | 3.8032 | 3.5150  | 3.4947  |
| FXTN 07-50      | PIBD0717J502 | 5.3750  | 5Y    | 10/28/2017 | 1726 | 4.73 | 1411.000000 | 3.6000     | 11:51:52 AM | 3.6002     | 3.7972 | 3.5498  | 3.5270  |
| FXTN 05-71      | PIBD0517K719 | 4.1250  | 5Y    | 11/8/2017  | 1737 | 4.76 |             |            |             |            | 3.7962 | 3.5556  | 3.5324  |
| FXTN 10-45 *    | PIBD1018A451 | 5.8750  | 5Y    | 1/31/2018  | 1821 | 4.99 | 38.000000   | 3.4750     | 9:24:59 AM  | 3.4750     | 3.7885 | 3.6000  | 3.5736  |
| FXTN 07-51      | PIBD0718H511 | 5.0000  | 6Y    | 8/18/2018  | 2020 | 5.53 | 4834.490000 | 3.5950     | 3:50:37 PM  | 3.5842     | 3.8425 | 3.5900  | 3.5756  |
| FXTN 10-47      | PIBD1018K478 | 8.8750  | 6Y    | 11/20/2018 | 2114 | 5.79 |             |            |             |            | 3.8681 | 3.5853  | 3.5765  |
| FXTN 10-48      | PIBD1019B485 | 7.8750  | 6.5Y  | 2/19/2019  | 2205 | 6.04 |             |            |             |            | 3.8928 | 3.5807  | 3.5774  |
| FXTN 07-53      | PIBD0719D531 | 5.0000  | 6.5Y  | 4/26/2019  | 2271 | 6.22 |             |            |             |            | 3.9107 | 3.5774  | 3.5780  |
| FXTN 07-54      | PIBD0719G547 | 4.7500  | 6.5Y  | 7/19/2019  | 2355 | 6.45 |             |            |             |            | 3.9335 | 3.5732  | 3.5789  |
| FXTN 07-55      | PIBD0719H555 | 4.7500  | 7Y    | 8/30/2019  | 2397 | 6.56 |             |            |             |            | 3.9449 | 3.5711  | 3.5793  |

|              |              |         |       |            |      |       |             |        |             |        |        |        |        |
|--------------|--------------|---------|-------|------------|------|-------|-------------|--------|-------------|--------|--------|--------|--------|
| FXTN 07-56 * | PIBD0719K560 | 3.8750  | 7Y    | 11/22/2019 | 2481 | 6.79  | 3808.000000 | 3.6000 | 4:01:01 PM  | 3.5801 | 3.9677 | 3.5669 | 3.5801 |
| FXTN 10-50   | PIBD1020B508 | 7.7500  | 7.5Y  | 2/18/2020  | 2569 | 7.03  | 60.000000   | 3.7500 | 10:02:10 AM | 3.7500 | 3.9855 | 3.5933 | 3.6053 |
| RTB 10-01    | PIID1020H015 | 7.2500  | 8Y    | 8/19/2020  | 2752 | 7.53  |             |        |             |        | 4.0225 | 3.6482 | 3.6578 |
| FXTN 10-51   | PIBD1020I510 | 6.1250  | 8Y    | 9/16/2020  | 2780 | 7.61  |             |        |             |        | 4.0282 | 3.6566 | 3.6659 |
| FXTN 10-52   | PIBD1020L525 | 5.8750  | 8Y    | 12/16/2020 | 2871 | 7.86  | 7.190000    | 3.8250 | 3:55:15 PM  | 3.7359 | 4.0466 | 3.6839 | 3.6920 |
| RTB 10-02    | PIID1021C027 | 7.3750  | 8.5Y  | 3/3/2021   | 2948 | 8.07  | 12.020000   | 4.1250 | 2:47:33 PM  | 3.7921 | 4.0622 | 3.7070 | 3.7141 |
| FXTN 10-53   | PIBD1021D531 | 6.5000  | 8.5Y  | 4/28/2021  | 3004 | 8.22  |             |        |             |        | 4.0735 | 3.7238 | 3.7301 |
| RTB 10-03    | PIID1021J039 | 5.7500  | 9Y    | 10/20/2021 | 3179 | 8.70  | 134.300000  | 3.7750 | 3:10:51 PM  | 3.7825 | 4.1089 | 3.7764 | 3.7803 |
| FXTN 10-55   | PIBD1021K551 | 5.7500  | 9Y    | 11/24/2021 | 3214 | 8.80  | 505.000000  | 3.8150 | 3:56:02 PM  | 3.8296 | 4.1160 | 3.7869 | 3.7904 |
| FXTN 10-54   | PIBD1022G545 | 6.3750  | 9Y    | 1/19/2022  | 3270 | 8.95  | 100.000000  | 3.7500 | 8:46:42 AM  | 3.7500 | 4.1273 | 3.8037 | 3.8064 |
| FXTN 20-02   | PIBD2022C021 | 15.0000 | 9.5Y  | 3/14/2022  | 3324 | 9.10  |             |        |             |        | 4.1383 | 3.8199 | 3.8219 |
| FXTN 10-56   | PIBD1022H562 | 4.8750  | 9.5Y  | 8/2/2022   | 3465 | 9.49  |             |        |             |        | 4.1668 | 3.8622 | 3.8624 |
| FXTN 10-57   | PIBD1022I570 | 4.7500  | 10Y   | 9/13/2022  | 3507 | 9.60  | 50.000000   | 3.9000 | 10:52:28 AM | 3.9000 | 4.1753 | 3.8748 | 3.8744 |
| FXTN 20-03   | PIBD2022J033 | 12.7500 | 10Y   | 10/17/2022 | 3541 | 9.69  |             |        |             |        | 4.1822 | 3.8850 | 3.8842 |
| FXTN 10-58 * | PIBD1022L585 | 4.0000  | 10Y   | 12/6/2022  | 3591 | 9.83  | 70.000000   | 3.8950 | 12:21:26 PM | 3.8975 | 4.1923 | 3.9000 | 3.8985 |
| FXTN 20-04   | PIBD2023B048 | 13.0000 | 10.5Y | 2/20/2023  | 3667 | 10.04 |             |        |             |        | 4.2262 | 3.9266 | 3.9235 |
| FXTN 20-05   | PIBD2023E054 | 11.8750 | 10.5Y | 5/29/2023  | 3765 | 10.31 |             |        |             |        | 4.2699 | 3.9608 | 3.9558 |
| FXTN 20-06   | PIBD2023J068 | 11.3750 | 11Y   | 10/23/2023 | 3912 | 10.71 |             |        |             |        | 4.3355 | 4.0123 | 4.0043 |
| FXTN 20-07   | PIBD2024F075 | 12.3750 | 12Y   | 6/3/2024   | 4136 | 11.32 |             |        |             |        | 4.4355 | 4.0906 | 4.0781 |
| FXTN 20-08   | PIBD2024H086 | 12.8750 | 12Y   | 8/5/2024   | 4199 | 11.50 |             |        |             |        | 4.4636 | 4.1126 | 4.0989 |
| FXTN 20-09   | PIBD2024K091 | 13.7500 | 12Y   | 11/11/2024 | 4297 | 11.76 |             |        |             |        | 4.5073 | 4.1469 | 4.1312 |
| FXTN 20-10   | PIBD2025D103 | 12.1250 | 13Y   | 4/14/2025  | 4451 | 12.19 |             |        |             |        | 4.5760 | 4.2007 | 4.1819 |
| FXTN 20-11   | PIBD2025J116 | 12.1250 | 13Y   | 10/20/2025 | 4640 | 12.70 |             |        |             |        | 4.6604 | 4.2668 | 4.2442 |
| FXTN 25-01   | PIBD2525K015 | 18.2500 | 13Y   | 11/29/2025 | 4680 | 12.81 |             |        |             |        | 4.6782 | 4.2808 | 4.2574 |
| FXTN 20-12   | PIBD2026A122 | 10.2500 | 13Y   | 1/19/2026  | 4731 | 12.95 | 16.000000   | 4.5000 | 11:01:14 AM | 4.5000 | 4.7010 | 4.2987 | 4.2742 |
| RTB 15-01    | PIID1526J019 | 6.2500  | 14Y   | 10/20/2026 | 5005 | 13.70 | 15.550000   | 4.6750 | 3:50:11 PM  | 4.6778 | 4.8232 | 4.3945 | 4.3645 |
| FXTN 20-13   | PIBD2026L139 | 8.0000  | 14Y   | 12/7/2026  | 5053 | 13.83 |             |        |             |        | 4.8447 | 4.4113 | 4.3803 |
| RTB 15-02    | PIID1527C023 | 5.3750  | 15Y   | 3/1/2027   | 5137 | 14.06 | 10.000000   | 4.6500 | 3:45:10 PM  | 4.6646 | 4.8821 | 4.4406 | 4.4080 |
| FXTN 20-14   | PIBD2027I140 | 8.6250  | 15Y   | 9/6/2027   | 5326 | 14.58 |             |        |             |        | 4.9665 | 4.5067 | 4.4703 |
| FXTN 20-15   | PIBD2028L151 | 9.5000  | 16Y   | 12/4/2028  | 5781 | 15.83 |             |        |             |        | 5.1695 | 4.6658 | 4.6202 |
| FXTN 20-16   | PIBD2030E166 | 8.7500  | 18Y   | 5/27/2030  | 6320 | 17.30 |             |        |             |        | 5.4100 | 4.8543 | 4.7978 |
| FXTN 25-02   | PIBD2530G029 | 12.5000 | 18Y   | 7/28/2030  | 6382 | 17.47 |             |        |             |        | 5.4377 | 4.8760 | 4.8182 |
| FXTN 25-03   | PIBD2531A032 | 11.2500 | 18Y   | 1/26/2031  | 6564 | 17.97 | 13.379575   | 5.3000 | 8:53:36 AM  | 5.3000 | 5.5189 | 4.9397 | 4.8782 |
| FXTN 20-17   | PIBD2031G171 | 8.0000  | 19Y   | 7/19/2031  | 6738 | 18.45 | 4260.970000 | 5.0310 | 4:10:16 PM  | 5.0221 | 5.5965 | 5.0005 | 4.9356 |
| FXTN 25-04   | PIBD2531J042 | 9.3750  | 19Y   | 10/5/2031  | 6816 | 18.66 |             |        |             |        | 5.6313 | 5.0278 | 4.9613 |
| FXTN 20-18   | PIBD2032B183 | 5.8750  | 19Y   | 2/2/2032   | 6936 | 18.99 | 30.450000   | 5.1750 | 2:56:46 PM  | 5.0360 | 5.6849 | 5.0697 | 5.0008 |
| RTB 20-01    | PIID2032C014 | 5.8750  | 19Y   | 3/1/2032   | 6964 | 19.07 | 687.686800  | 5.0600 | 3:52:27 PM  | 5.0485 | 5.6974 | 5.0795 | 5.0100 |
| FXTN 20-19   | PIBD2032I195 | 5.7500  | 20Y   | 9/27/2032  | 7174 | 19.64 | 1.000000    | 5.1500 | 2:42:13 PM  | 5.1500 | 5.7911 | 5.1530 | 5.0792 |
| FXTN 25-05 * | PIBD2532K057 | 8.5000  | 20Y   | 11/29/2032 | 7237 | 19.81 |             |        |             |        | 5.8192 | 5.1750 | 5.1000 |
| FXTN 25-06   | PIBD2534K062 | 9.2500  | 25Y   | 11/5/2034  | 7943 | 21.75 |             |        |             |        | 5.6068 | 5.1452 | 5.0997 |
| FXTN 25-07   | PIBD2535I071 | 8.0000  | 25Y   | 9/30/2035  | 8272 | 22.65 | 23.824000   | 5.1300 | 8:52:37 AM  | 5.1184 | 5.5079 | 5.1313 | 5.0996 |
| FXTN 25-08   | PIBD2535L086 | 8.1250  | 25Y   | 12/16/2035 | 8349 | 22.86 | 651.850704  | 5.0500 | 3:38:37 PM  | 5.1183 | 5.4847 | 5.1281 | 5.0996 |
| FXTN 25-09   | PIBD2536I097 | 7.6250  | 25Y   | 9/29/2036  | 8637 | 23.65 | 123.500000  | 5.2000 | 2:58:35 PM  | 5.1450 | 5.3981 | 5.1159 | 5.0995 |
| FXTN 25-10   | PIBD2537H103 | 5.7500  | 25Y   | 8/16/2037  | 8958 | 24.53 | 76.624000   | 5.0500 | 3:14:30 PM  | 5.1598 | 5.3016 | 5.1024 | 5.0993 |
| RTB 25-01 *  | PIID2537J015 | 6.1250  | 25Y   | 10/24/2037 | 9027 | 24.71 | 4601.824000 | 5.1450 | 3:51:14 PM  | 5.0943 | 5.2808 | 5.0995 | 5.0993 |