

Interpolated Bonds  
February 05, 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   | 25   | 0.07 |             |            |             |            | 1.2710 | 1.1529  | 1.1529  |
| FXTN 05-66      | PIBD0513C664 | 6.6250  | 1M    | 3/13/2013  | 35   | 0.10 |             |            |             |            | 0.3423 | 0.1750  | 0.1750  |
| FXTN 10-31      | PIBD1013C316 | 12.7500 | 2M    | 3/27/2013  | 49   | 0.13 |             |            |             |            | 0.3271 | 0.1431  | 0.1431  |
| FXTN 10-32      | PIBD1013E320 | 11.7500 | 3M    | 5/15/2013  | 98   | 0.27 |             |            |             |            | 0.3138 | 0.0668  | 0.0668  |
| FXTN 07-44      | PIBD0713F446 | 9.6250  | 5M    | 6/29/2013  | 143  | 0.39 |             |            |             |            | 0.5203 | 0.1917  | 0.1917  |
| RTB 05-07       | PIID0513G075 | 9.0000  | 6M    | 7/31/2013  | 175  | 0.48 |             |            |             |            | 0.6671 | 0.2806  | 0.2806  |
| FXTN 10-33      | PIBD1013J337 | 11.0000 | 8M    | 10/9/2013  | 245  | 0.67 |             |            |             |            | 0.8772 | 0.5596  | 0.4673  |
| FXTN 07-45      | PIBD0713K457 | 7.1250  | 9M    | 11/2/2013  | 269  | 0.74 |             |            |             |            | 0.9450 | 0.6585  | 0.5310  |
| FXTN 05-67      | PIBD0514A673 | 6.2500  | 1Y    | 1/27/2014  | 355  | 0.97 | 4.153000    | 1.1750     | 3:55:25 PM  | 1.1750     | 1.1881 | 1.0129  | 0.7594  |
| FXTN 10-34      | PIBD1014C341 | 12.3750 | 1.5Y  | 3/25/2014  | 412  | 1.13 |             |            |             |            | 1.5924 | 1.4535  | 1.2378  |
| FXTN 10-35      | PIBD1014G356 | 12.7500 | 1.5Y  | 7/15/2014  | 524  | 1.43 |             |            |             |            | 2.4766 | 2.3949  | 2.2982  |
| RTB 05-08       | PIID0514I080 | 6.2500  | 2Y    | 9/24/2014  | 595  | 1.63 |             |            |             |            | 3.0371 | 2.9917  | 2.9704  |
| FXTN 07-46      | PIBD0714J466 | 6.5000  | 2Y    | 10/4/2014  | 605  | 1.66 | 150.000000  | 2.2250     | 8:58:59 AM  | 2.2250     | 3.1161 | 3.0757  | 3.0651  |
| SPTB 10-03 *    | SPTB1014J037 | 12.2500 | 2Y    | 10/14/2014 | 615  | 1.68 | 1000.000000 | 3.3000     | 9:21:23 AM  | 3.3000     | 3.1950 | 3.1598  | 3.1598  |
| FXTN 10-36      | PIBD1015B367 | 12.3750 | 2.5Y  | 2/24/2015  | 748  | 2.05 |             |            |             |            | 3.2583 | 3.1811  | 3.1641  |
| FXTN 05-68      | PIBD0515E685 | 6.3750  | 2.5Y  | 5/13/2015  | 826  | 2.26 |             |            |             |            | 3.2955 | 3.1936  | 3.1666  |
| FXTN 07-47      | PIBD0715E477 | 8.3750  | 2.5Y  | 5/22/2015  | 835  | 2.29 | 50.000000   | 2.8250     | 9:03:47 AM  | 2.8250     | 3.2998 | 3.1950  | 3.1669  |
| FXTN 04-20      | PIBD0415G203 | 4.8750  | 2.5Y  | 7/21/2015  | 895  | 2.45 |             |            |             |            | 3.3283 | 3.2046  | 3.1689  |
| RTB 05-09       | PIID0515H097 | 5.8750  | 3Y    | 8/19/2015  | 924  | 2.53 | 2.500000    | 3.7500     | 10:43:15 AM | 3.7500     | 3.3421 | 3.2092  | 3.1698  |
| FXTN 10-37      | PIBD1015H370 | 11.8750 | 3Y    | 8/25/2015  | 930  | 2.55 |             |            |             |            | 3.3450 | 3.2102  | 3.1700  |
| FXTN 05-69      | PIBD0515K697 | 4.6250  | 3Y    | 11/25/2015 | 1022 | 2.80 |             |            |             |            | 3.3888 | 3.2249  | 3.1730  |
| FXTN 10-38      | PIBD1015L384 | 10.1250 | 3Y    | 12/15/2015 | 1042 | 2.85 |             |            |             |            | 3.3983 | 3.2281  | 3.1736  |
| FXTN 10-39      | PIBD1016A393 | 9.2500  | 3Y    | 1/12/2016  | 1070 | 2.93 |             |            |             |            | 3.4117 | 3.2326  | 3.1745  |
| FXTN 07-48 *    | PIBD0716A488 | 7.0000  | 3Y    | 1/27/2016  | 1085 | 2.97 | 1.000000    | 3.4500     | 10:37:06 AM | 3.4500     | 3.4188 | 3.2350  | 3.1750  |
| RTB 05-10       | PIID0516C107 | 6.0000  | 3.5Y  | 3/3/2016   | 1121 | 3.07 |             |            |             |            | 3.4827 | 3.2583  | 3.1929  |
| FXTN 10-40      | PIBD1016C407 | 7.5000  | 3.5Y  | 3/30/2016  | 1148 | 3.14 |             |            |             |            | 3.5306 | 3.2757  | 3.2063  |
| FXTN 10-41      | PIBD1016D416 | 7.0000  | 3.5Y  | 4/27/2016  | 1176 | 3.22 |             |            |             |            | 3.5802 | 3.2938  | 3.2202  |
| FXTN 10-42      | PIBD1016I420 | 9.1250  | 4Y    | 9/4/2016   | 1306 | 3.58 | 421.800000  | 3.3250     | 4:10:24 PM  | 3.3211     | 3.8109 | 3.3778  | 3.2848  |
| RTB 07-01       | PIID0716I018 | 7.0000  | 4Y    | 9/24/2016  | 1326 | 3.63 |             |            |             |            | 3.8464 | 3.3907  | 3.2948  |
| FXTN 10-43 *    | PIBD1016K436 | 6.2500  | 4Y    | 11/16/2016 | 1379 | 3.78 |             |            |             |            | 3.9404 | 3.4250  | 3.3211  |
| FXTN 07-49      | PIBD0717C493 | 7.0000  | 4.5Y  | 3/31/2017  | 1514 | 4.15 | 4.400000    | 3.8000     | 10:37:39 AM | 3.8000     | 3.9121 | 3.4862  | 3.3453  |
| FXTN 20-01      | PIBD2017D011 | 14.3750 | 4.5Y  | 4/24/2017  | 1538 | 4.21 |             |            |             |            | 3.9071 | 3.4971  | 3.3495  |
| FXTN 05-70      | PIBD0517G705 | 4.6250  | 4.5Y  | 7/5/2017   | 1610 | 4.41 | 100.000000  | 3.3750     | 2:20:27 PM  | 3.3750     | 3.8921 | 3.5298  | 3.3624  |
| RTB 07-02       | PIID0717H026 | 6.6250  | 5Y    | 8/19/2017  | 1655 | 4.53 |             |            |             |            | 3.8826 | 3.5502  | 3.3705  |
| FXTN 10-44      | PIBD1017H447 | 7.7500  | 5Y    | 8/23/2017  | 1659 | 4.54 |             |            |             |            | 3.8818 | 3.5520  | 3.3712  |
| FXTN 07-50      | PIBD0717J502 | 5.3750  | 5Y    | 10/28/2017 | 1725 | 4.72 |             |            |             |            | 3.8680 | 3.5819  | 3.3830  |
| FXTN 05-71      | PIBD0517K719 | 4.1250  | 5Y    | 11/8/2017  | 1736 | 4.75 | 100.000000  | 3.4000     | 2:54:14 PM  | 3.4000     | 3.8657 | 3.5869  | 3.3850  |
| FXTN 10-45 *    | PIBD1018A451 | 5.8750  | 5Y    | 1/31/2018  | 1820 | 4.98 |             |            |             |            | 3.8481 | 3.6250  | 3.4000  |
| FXTN 07-51      | PIBD0718H511 | 5.0000  | 6Y    | 8/18/2018  | 2019 | 5.53 | 9170.000000 | 3.5900     | 4:13:30 PM  | 3.5987     | 3.8788 | 3.6147  | 3.4629  |
| FXTN 10-47      | PIBD1018K478 | 8.8750  | 6Y    | 11/20/2018 | 2113 | 5.79 |             |            |             |            | 3.8933 | 3.6099  | 3.4927  |
| FXTN 10-48      | PIBD1019B485 | 7.8750  | 6.5Y  | 2/19/2019  | 2204 | 6.03 | 1.000000    | 4.4500     | 10:38:31 AM | 4.4500     | 3.9074 | 3.6052  | 3.5214  |
| FXTN 07-53      | PIBD0719D531 | 5.0000  | 6.5Y  | 4/26/2019  | 2270 | 6.21 |             |            |             |            | 3.9176 | 3.6018  | 3.5423  |
| FXTN 07-54      | PIBD0719G547 | 4.7500  | 6.5Y  | 7/19/2019  | 2354 | 6.44 |             |            |             |            | 3.9305 | 3.5975  | 3.5689  |
| FXTN 07-55      | PIBD0719H555 | 4.7500  | 7Y    | 8/30/2019  | 2396 | 6.56 |             |            |             |            | 3.9370 | 3.5953  | 3.5821  |

|              |              |         |       |            |      |       |              |        |             |        |        |        |        |
|--------------|--------------|---------|-------|------------|------|-------|--------------|--------|-------------|--------|--------|--------|--------|
| FXTN 07-56 * | PIBD0719K560 | 3.8750  | 7Y    | 11/22/2019 | 2480 | 6.79  | 962.900000   | 3.5900 | 3:58:56 PM  | 3.6087 | 3.9500 | 3.5910 | 3.6087 |
| FXTN 10-50   | PIBD1020B508 | 7.7500  | 7.5Y  | 2/18/2020  | 2568 | 7.03  |              |        |             |        | 3.9703 | 3.6155 | 3.6385 |
| RTB 10-01    | PIID1020H015 | 7.2500  | 8Y    | 8/19/2020  | 2751 | 7.53  | 10.000000    | 3.8250 | 3:55:25 PM  | 3.8250 | 4.0126 | 3.6664 | 3.7006 |
| FXTN 10-51   | PIBD1020I510 | 6.1250  | 8Y    | 9/16/2020  | 2779 | 7.61  |              |        |             |        | 4.0191 | 3.6742 | 3.7101 |
| FXTN 10-52   | PIBD1020L525 | 5.8750  | 8Y    | 12/16/2020 | 2870 | 7.86  | 250.000000   | 3.8000 | 3:36:34 PM  | 3.8000 | 4.0401 | 3.6996 | 3.7409 |
| RTB 10-02    | PIID1021C027 | 7.3750  | 8.5Y  | 3/3/2021   | 2947 | 8.07  | 125.979000   | 3.9000 | 2:39:06 PM  | 3.7938 | 4.0579 | 3.7210 | 3.7670 |
| FXTN 10-53   | PIBD1021D531 | 6.5000  | 8.5Y  | 4/28/2021  | 3003 | 8.22  |              |        |             |        | 4.0709 | 3.7366 | 3.7860 |
| RTB 10-03    | PIID1021J039 | 5.7500  | 9Y    | 10/20/2021 | 3178 | 8.70  | 1700.500000  | 4.2450 | 2:29:19 PM  | 3.8366 | 4.1113 | 3.7853 | 3.8453 |
| FXTN 10-55   | PIBD1021K551 | 5.7500  | 9Y    | 11/24/2021 | 3213 | 8.80  | 911.617516   | 3.8400 | 4:12:36 PM  | 3.8273 | 4.1194 | 3.7951 | 3.8572 |
| FXTN 10-54   | PIBD1022G545 | 6.3750  | 9Y    | 1/19/2022  | 3269 | 8.95  | 425.000000   | 3.8000 | 3:35:21 PM  | 3.8435 | 4.1323 | 3.8106 | 3.8762 |
| FXTN 20-02   | PIBD2022C021 | 15.0000 | 9.5Y  | 3/14/2022  | 3323 | 9.10  |              |        |             |        | 4.1448 | 3.8257 | 3.8945 |
| FXTN 10-56   | PIBD1022H562 | 4.8750  | 9.5Y  | 8/2/2022   | 3464 | 9.48  | 5.000000     | 3.8250 | 11:27:22 AM | 3.8250 | 4.1774 | 3.8649 | 3.9423 |
| FXTN 10-57   | PIBD1022I570 | 4.7500  | 10Y   | 9/13/2022  | 3506 | 9.60  |              |        |             |        | 4.1871 | 3.8766 | 3.9565 |
| FXTN 20-03   | PIBD2022J033 | 12.7500 | 10Y   | 10/17/2022 | 3540 | 9.69  |              |        |             |        | 4.1949 | 3.8861 | 3.9680 |
| FXTN 10-58 * | PIBD1022L585 | 4.0000  | 10Y   | 12/6/2022  | 3590 | 9.83  |              |        |             |        | 4.2065 | 3.9000 | 3.9850 |
| FXTN 20-04   | PIBD2023B048 | 13.0000 | 10.5Y | 2/20/2023  | 3666 | 10.04 |              |        |             |        | 4.2326 | 3.9261 | 4.0082 |
| FXTN 20-05   | PIBD2023E054 | 11.8750 | 10.5Y | 5/29/2023  | 3764 | 10.31 |              |        |             |        | 4.2663 | 3.9597 | 4.0381 |
| FXTN 20-06   | PIBD2023J068 | 11.3750 | 11Y   | 10/23/2023 | 3911 | 10.71 |              |        |             |        | 4.3168 | 4.0101 | 4.0830 |
| FXTN 20-07   | PIBD2024F075 | 12.3750 | 12Y   | 6/3/2024   | 4135 | 11.32 |              |        |             |        | 4.3938 | 4.0868 | 4.1514 |
| FXTN 20-08   | PIBD2024H086 | 12.8750 | 12Y   | 8/5/2024   | 4198 | 11.49 |              |        |             |        | 4.4154 | 4.1084 | 4.1707 |
| FXTN 20-09   | PIBD2024K091 | 13.7500 | 12Y   | 11/11/2024 | 4296 | 11.76 |              |        |             |        | 4.4491 | 4.1420 | 4.2006 |
| FXTN 20-10   | PIBD2025D103 | 12.1250 | 13Y   | 4/14/2025  | 4450 | 12.18 |              |        |             |        | 4.5020 | 4.1948 | 4.2476 |
| FXTN 20-11   | PIBD2025J116 | 12.1250 | 13Y   | 10/20/2025 | 4639 | 12.70 |              |        |             |        | 4.5669 | 4.2596 | 4.3054 |
| FXTN 25-01   | PIBD2525K015 | 18.2500 | 13Y   | 11/29/2025 | 4679 | 12.81 |              |        |             |        | 4.5807 | 4.2734 | 4.3176 |
| FXTN 20-12   | PIBD2026A122 | 10.2500 | 13Y   | 1/19/2026  | 4730 | 12.95 |              |        |             |        | 4.5982 | 4.2908 | 4.3332 |
| RTB 15-01    | PIID1526J019 | 6.2500  | 14Y   | 10/20/2026 | 5004 | 13.70 | 312.200000   | 4.7750 | 3:38:35 PM  | 4.6697 | 4.6923 | 4.3848 | 4.4168 |
| FXTN 20-13   | PIBD2026L139 | 8.0000  | 14Y   | 12/7/2026  | 5052 | 13.83 |              |        |             |        | 4.7088 | 4.4012 | 4.4315 |
| RTB 15-02    | PIID1527C023 | 5.3750  | 15Y   | 3/1/2027   | 5136 | 14.06 | 325.470000   | 4.5750 | 3:32:11 PM  | 4.6368 | 4.7377 | 4.4300 | 4.4572 |
| FXTN 20-14   | PIBD2027I140 | 8.6250  | 15Y   | 9/6/2027   | 5325 | 14.58 |              |        |             |        | 4.8026 | 4.4948 | 4.5149 |
| FXTN 20-15   | PIBD2028L151 | 9.5000  | 16Y   | 12/4/2028  | 5780 | 15.82 |              |        |             |        | 4.9589 | 4.6508 | 4.6538 |
| FXTN 20-16   | PIBD2030E166 | 8.7500  | 18Y   | 5/27/2030  | 6319 | 17.30 |              |        |             |        | 5.1441 | 4.8356 | 4.8184 |
| FXTN 25-02   | PIBD2530G029 | 12.5000 | 18Y   | 7/28/2030  | 6381 | 17.47 |              |        |             |        | 5.1654 | 4.8569 | 4.8374 |
| FXTN 25-03   | PIBD2531A032 | 11.2500 | 18Y   | 1/26/2031  | 6563 | 17.97 |              |        |             |        | 5.2280 | 4.9193 | 4.8930 |
| FXTN 20-17   | PIBD2031G171 | 8.0000  | 19Y   | 7/19/2031  | 6737 | 18.44 | 8033.990422  | 5.0250 | 4:14:10 PM  | 5.0399 | 5.2878 | 4.9789 | 4.9461 |
| FXTN 25-04   | PIBD2531J042 | 9.3750  | 19Y   | 10/5/2031  | 6815 | 18.66 |              |        |             |        | 5.3146 | 5.0057 | 4.9699 |
| FXTN 20-18   | PIBD2032B183 | 5.8750  | 19Y   | 2/2/2032   | 6935 | 18.99 | 73.550000    | 5.1000 | 2:58:17 PM  | 5.1500 | 5.3558 | 5.0468 | 5.0066 |
| RTB 20-01    | PIID2032C014 | 5.8750  | 19Y   | 3/1/2032   | 6963 | 19.06 | 13302.270000 | 5.0650 | 4:10:53 PM  | 5.0826 | 5.3654 | 5.0564 | 5.0151 |
| FXTN 20-19   | PIBD2032I195 | 5.7500  | 20Y   | 9/27/2032  | 7173 | 19.64 | 0.500000     | 5.1500 | 3:08:56 PM  | 5.1500 | 5.4376 | 5.1284 | 5.0793 |
| FXTN 25-05 * | PIBD2532K057 | 8.5000  | 20Y   | 11/29/2032 | 7236 | 19.81 |              |        |             |        | 5.4592 | 5.1500 | 5.0985 |
| FXTN 25-06   | PIBD2534K062 | 9.2500  | 25Y   | 11/5/2034  | 7942 | 21.74 |              |        |             |        | 5.3903 | 5.1377 | 5.1028 |
| FXTN 25-07   | PIBD2535I071 | 8.0000  | 25Y   | 9/30/2035  | 8271 | 22.64 | 9.000000     | 5.2000 | 3:06:48 PM  | 5.0888 | 5.3582 | 5.1320 | 5.1048 |
| FXTN 25-08   | PIBD2535L086 | 8.1250  | 25Y   | 12/16/2035 | 8348 | 22.86 | 1579.220000  | 5.1000 | 3:53:26 PM  | 5.1063 | 5.3507 | 5.1307 | 5.1053 |
| FXTN 25-09   | PIBD2536I097 | 7.6250  | 25Y   | 9/29/2036  | 8636 | 23.64 | 5.100000     | 5.1000 | 9:44:51 AM  | 5.1637 | 5.3226 | 5.1257 | 5.1070 |
| FXTN 25-10   | PIBD2537H103 | 5.7500  | 25Y   | 8/16/2037  | 8957 | 24.52 | 118.690000   | 5.1150 | 3:37:55 PM  | 5.1631 | 5.2913 | 5.1201 | 5.1090 |
| RTB 25-01 *  | PIID2537J015 | 6.1250  | 25Y   | 10/24/2037 | 9026 | 24.71 | 5537.358708  | 5.1150 | 3:58:32 PM  | 5.1092 | 5.2846 | 5.1189 | 5.1094 |