

Interpolated Bonds
April 30, 2010

| ISIN | Instrument Name | Coupon | Tenor | Maturity | Days | YRS | D. Vol (MM) | Last Yield | Traded Time | W. Ave Yld | PDSI-F | PDSI-R1 | PDSI-R2 |
|--------------|-----------------|---------|-------|------------|------|------|-------------|------------|-------------|------------|--------|---------|---------|
| FXTN 07-34 | PIBD0710E348 | 11.8750 | <1M | 5/8/2010 | 4 | 0.01 | 8.000000 | 4.1000 | 11:46:33 AM | 4.1000 | 4.0079 | 3.9880 | 3.9879 |
| FXTN 10-19 | PIBD1010E196 | 14.2500 | <1M | 5/25/2010 | 21 | 0.06 | | | | | 4.0525 | 3.9201 | 3.9192 |
| FXTN 10-20 | PIBD1010F202 | 14.1250 | 2M | 6/22/2010 | 49 | 0.13 | | | | | 4.1016 | 3.9073 | 3.8994 |
| FXTN 10-21 | PIBD1010G210 | 14.5000 | 2M | 7/20/2010 | 77 | 0.21 | | | | | 4.1225 | 4.0089 | 3.9873 |
| FXTN 05-59 | PIBD0510G595 | 10.7500 | 2M | 7/21/2010 | 78 | 0.21 | | | | | 4.1232 | 4.0126 | 3.9905 |
| RTB 03-05 | PIID0310H057 | 6.8750 | 3M | 8/1/2010 | 89 | 0.24 | 6.500000 | 4.9500 | 11:06:34 AM | 4.9500 | 4.1314 | 4.0525 | 4.0250 |
| FXTN 10-22 | PIBD1010H228 | 14.6250 | 3M | 8/10/2010 | 98 | 0.27 | | | | | 4.1381 | 4.0851 | 4.0533 |
| FXTN 10-23 | PIBD1010I236 | 14.6250 | 4M | 9/1/2010 | 120 | 0.33 | | | | | 4.1706 | 4.1087 | 4.0838 |
| RTB 05-04 | PIID0510H043 | 10.6250 | 4M | 9/8/2010 | 127 | 0.35 | 0.253413 | 3.7000 | 10:04:43 AM | 3.7000 | 4.1812 | 4.1153 | 4.0929 |
| FXTN 05-60 | PIBD0510I600 | 10.8750 | 5M | 9/22/2010 | 141 | 0.39 | | | | | 4.2024 | 4.1286 | 4.1111 |
| FXTN 05-61 | PIBD0510L615 | 9.3750 | 7M | 12/1/2010 | 211 | 0.58 | | | | | 4.3145 | 4.2174 | 4.2174 |
| FXTN 10-26 | PIBD1010L261 | 17.5000 | 8M | 12/21/2010 | 231 | 0.63 | | | | | 4.3506 | 4.2578 | 4.2578 |
| FXTN 03-17 | PIBD0311A175 | 5.3750 | 9M | 1/17/2011 | 258 | 0.71 | | | | | 4.3993 | 4.3123 | 4.3123 |
| FXTN 10-27 | PIBD1011A278 | 17.5000 | 9M | 1/18/2011 | 259 | 0.71 | | | | | 4.4012 | 4.3143 | 4.3143 |
| FXTN 07-35 | PIBD0711A354 | 11.0000 | 9M | 1/22/2011 | 263 | 0.72 | | | | | 4.4084 | 4.3224 | 4.3224 |
| FXTN 05-62 | PIBD0511C622 | 8.5000 | 10M | 3/3/2011 | 303 | 0.83 | 22.000000 | 4.6000 | 10:01:45 AM | 4.6000 | 4.4806 | 4.4031 | 4.4031 |
| FXTN 07-36 | PIBD0711D360 | 12.0000 | 1Y | 4/15/2011 | 346 | 0.95 | | | | | 4.5583 | 4.4899 | 4.4899 |
| FXTN 05-63 | PIBD0511F638 | 10.6250 | 1.5Y | 6/22/2011 | 414 | 1.13 | | | | | 4.6618 | 4.5842 | 4.5547 |
| FXTN 07-37 | PIBD0711G376 | 12.0000 | 1.5Y | 7/22/2011 | 444 | 1.22 | 0.592275 | 4.5000 | 11:19:25 AM | 4.5000 | 4.7068 | 4.6243 | 4.5808 |
| RTB 03-06 | PIID0311G065 | 8.5000 | 1.5Y | 7/31/2011 | 453 | 1.24 | | | | | 4.7202 | 4.6364 | 4.5886 |
| SPTB 10-01 | SPTB1011I016 | 15.5000 | 1.5Y | 9/20/2011 | 504 | 1.38 | | | | | 4.7967 | 4.7045 | 4.6330 |
| FXTN 10-28 | PIBD1011J288 | 16.5000 | 1.5Y | 10/11/2011 | 525 | 1.44 | | | | | 4.8282 | 4.7326 | 4.6512 |
| FXTN 05-64 | PIBD0511J642 | 7.2500 | 1.5Y | 10/19/2011 | 533 | 1.46 | | | | | 4.8402 | 4.7433 | 4.6582 |
| RTB 05-05 | PIID0511L054 | 5.8750 | 2Y | 12/6/2011 | 581 | 1.59 | | | | | 4.9122 | 4.8075 | 4.6999 |
| FXTN 04-19 | PIBD0411L191 | 5.8750 | 2Y | 12/13/2011 | 588 | 1.61 | | | | | 4.9227 | 4.8168 | 4.7059 |
| FXTN 03-18 | PIBD0312A182 | 5.8750 | 2Y | 1/8/2012 | 614 | 1.68 | | | | | 4.9616 | 4.8516 | 4.7285 |
| SPTB 10-02 | SPTB1012A021 | 14.0000 | 2Y | 1/31/2012 | 637 | 1.75 | | | | | 4.9961 | 4.8824 | 4.7485 |
| FXTN 05-65 | PIBD0512B658 | 5.7500 | 2Y | 2/21/2012 | 658 | 1.80 | 13.900000 | 4.7000 | 11:45:06 AM | 4.6789 | 5.0276 | 4.9104 | 4.7668 |
| FXTN 10-29 | PIBD1012D291 | 13.0000 | 2Y | 4/25/2012 | 722 | 1.98 | | | | | 5.1236 | 4.9960 | 4.8224 |
| FXTN 07-39 * | PIBD0712D395 | 11.5000 | 2Y | 4/28/2012 | 725 | 1.99 | | | | | 5.1281 | 5.0000 | 4.8250 |
| RTB 05-06 | PIID0512H067 | 7.1250 | 2.5Y | 8/1/2012 | 820 | 2.25 | 2.800000 | 5.5000 | 3:52:28 PM | 5.5000 | 5.2156 | 5.0845 | 4.9543 |
| FXTN 07-40 | PIBD0712H408 | 11.3750 | 2.5Y | 8/18/2012 | 837 | 2.29 | 0.500000 | 5.3500 | 11:12:06 AM | 5.3500 | 5.2313 | 5.0996 | 4.9775 |
| RTB 03-07 | PIID0312I070 | 5.2500 | 2.5Y | 9/24/2012 | 874 | 2.39 | 91.292000 | 5.1000 | 3:12:12 PM | 5.2730 | 5.2654 | 5.1325 | 5.0278 |
| FXTN 10-30 | PIBD1012J302 | 12.1250 | 2.5Y | 10/17/2012 | 897 | 2.46 | | | | | 5.2866 | 5.1530 | 5.0592 |
| FXTN 07-41 | PIBD0712K413 | 10.5000 | 3Y | 11/17/2012 | 928 | 2.54 | | | | | 5.3152 | 5.1806 | 5.1014 |
| FXTN 07-42 | PIBD0713A421 | 9.0000 | 3Y | 1/5/2013 | 977 | 2.68 | | | | | 5.3603 | 5.2241 | 5.1681 |
| FXTN 03-19 | PIBD0313A199 | 5.2500 | 3Y | 1/7/2013 | 979 | 2.68 | 100.000000 | 5.1000 | 4:05:31 PM | 5.1000 | 5.3622 | 5.2259 | 5.1708 |
| FXTN 07-43 | PIBD0713C438 | 8.7500 | 3Y | 3/3/2013 | 1034 | 2.83 | 999.470000 | 5.3750 | 11:13:12 AM | 5.2962 | 5.4129 | 5.2748 | 5.2457 |
| FXTN 05-66 | PIBD0513C664 | 6.6250 | 3Y | 3/13/2013 | 1044 | 2.86 | | | | | 5.4221 | 5.2837 | 5.2593 |
| FXTN 10-31 * | PIBD1013C316 | 12.7500 | 3Y | 3/27/2013 | 1058 | 2.90 | | | | | 5.4350 | 5.2962 | 5.2783 |
| FXTN 10-32 | PIBD1013E320 | 11.7500 | 3.5Y | 5/15/2013 | 1107 | 3.03 | | | | | 5.5241 | 5.3821 | 5.3663 |
| FXTN 07-44 | PIBD0713F446 | 9.6250 | 3.5Y | 6/29/2013 | 1152 | 3.16 | | | | | 5.6060 | 5.4610 | 5.4471 |
| RTB 05-07 | PIID0513G075 | 9.0000 | 3.5Y | 7/31/2013 | 1184 | 3.24 | | | | | 5.6642 | 5.5171 | 5.5046 |

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|--------------|-----------------|---------|-------|------------|------|-------|--------------|------------|-------------|------------|--------|---------|---------|
| FXTN 10-33 | PIBD1013J337 | 11.0000 | 3.5Y | 10/9/2013 | 1254 | 3.44 | | | | | 5.7916 | 5.6399 | 5.6303 |
| FXTN 07-45 | PIBD0713K457 | 7.1250 | 3.5Y | 11/2/2013 | 1278 | 3.50 | | | | | 5.8352 | 5.6820 | 5.6734 |
| FXTN 05-67 | PIBD0514A673 | 6.2500 | 4Y | 1/27/2014 | 1364 | 3.74 | 1,675.000000 | 5.9150 | 4:05:54 PM | 5.9302 | 5.9917 | 5.8328 | 5.8279 |
| FXTN 10-34 * | PIBD1014C341 | 12.3750 | 4Y | 3/25/2014 | 1421 | 3.89 | | | | | 6.0954 | 5.9327 | 5.9302 |
| FXTN 10-35 | PIBD1014G356 | 12.7500 | 4.5Y | 7/15/2014 | 1533 | 4.20 | | | | | 6.2565 | 6.1052 | 6.0702 |
| RTB 05-08 | PIID0514I080 | 6.2500 | 4.5Y | 9/24/2014 | 1604 | 4.39 | 462.596000 | 6.1750 | 3:51:31 PM | 6.2442 | 6.3587 | 6.2145 | 6.1589 |
| FXTN 07-46 | PIBD0714J466 | 6.5000 | 4.5Y | 10/4/2014 | 1614 | 4.42 | | | | | 6.3731 | 6.2299 | 6.1714 |
| SPTB 10-03 | SPTB1014J037 | 12.2500 | 4.5Y | 10/14/2014 | 1624 | 4.45 | | | | | 6.3875 | 6.2453 | 6.1838 |
| FXTN 10-36 * | PIBD1015B367 | 12.3750 | 5Y | 2/24/2015 | 1757 | 4.81 | | | | | 6.5788 | 6.4500 | 6.3500 |
| FXTN 07-47 | PIBD0715E477 | 8.3750 | 5.5Y | 5/22/2015 | 1844 | 5.05 | 208.524000 | 6.3550 | 11:38:16 AM | 6.3542 | 6.7123 | 6.6009 | 6.5259 |
| FXTN 10-37 | PIBD1015H370 | 11.8750 | 5.5Y | 8/25/2015 | 1939 | 5.31 | | | | | 6.8580 | 6.7657 | 6.7179 |
| FXTN 10-38 | PIBD1015L384 | 10.1250 | 6Y | 12/15/2015 | 2051 | 5.62 | | | | | 7.0298 | 6.9600 | 6.9443 |
| FXTN 10-39 | PIBD1016A393 | 9.2500 | 6Y | 1/12/2016 | 2079 | 5.70 | | | | | 7.0728 | 7.0086 | 7.0009 |
| FXTN 07-48 | PIBD0716A488 | 7.0000 | 6Y | 1/27/2016 | 2094 | 5.74 | 3,207.005000 | 7.0400 | 4:09:31 PM | 7.0312 | 7.0958 | 7.0346 | 7.0312 |
| FXTN 10-40 | PIBD1016C407 | 7.5000 | 6Y | 3/30/2016 | 2157 | 5.91 | | | | | 7.1273 | 7.0518 | 7.0492 |
| FXTN 10-41 | PIBD1016D416 | 7.0000 | 6Y | 4/27/2016 | 2185 | 5.99 | | | | | 7.1414 | 7.0595 | 7.0572 |
| FXTN 10-42 | PIBD1016I420 | 9.1250 | 6.5Y | 9/4/2016 | 2315 | 6.34 | 1,693.221000 | 7.0875 | 11:35:02 AM | 7.0944 | 7.2065 | 7.0950 | 7.0944 |
| RTB 07-01 | PIID0716I018 | 7.0000 | 6.5Y | 9/24/2016 | 2335 | 6.40 | 15.880000 | 7.0100 | 11:18:52 AM | 7.0100 | 7.2328 | 7.0995 | 7.0989 |
| FXTN 10-43 | PIBD1016K436 | 6.2500 | 7Y | 11/16/2016 | 2388 | 6.54 | | | | | 7.3025 | 7.1113 | 7.1108 |
| FXTN 07-49 | PIBD0717C493 | 7.0000 | 7Y | 3/31/2017 | 2523 | 6.91 | 300.000000 | 7.1450 | 10:18:23 AM | 7.1467 | 7.4800 | 7.1413 | 7.1413 |
| FXTN 20-01 * | PIBD2017D011 | 14.3750 | 7Y | 4/24/2017 | 2547 | 6.98 | | | | | 7.5115 | 7.1467 | 7.1467 |
| FXTN 10-44 | PIBD1017H447 | 7.7500 | 7.5Y | 8/23/2017 | 2668 | 7.31 | | | | | 7.5820 | 7.2469 | 7.2352 |
| FXTN 10-45 | PIBD1018A451 | 5.8750 | 8Y | 1/31/2018 | 2829 | 7.75 | | | | | 7.6758 | 7.3803 | 7.3529 |
| FXTN 10-47 | PIBD1018K478 | 8.8750 | 9Y | 11/20/2018 | 3122 | 8.55 | | | | | 7.8464 | 7.6230 | 7.5672 |
| FXTN 10-48 | PIBD1019B485 | 7.8750 | 9Y | 2/19/2019 | 3213 | 8.80 | 65.000000 | 7.6800 | 11:01:04 AM | 7.6800 | 7.8994 | 7.6984 | 7.6338 |
| FXTN 10-50 * | PIBD1020B508 | 7.7500 | 10Y | 2/18/2020 | 3577 | 9.80 | 18.000000 | 7.7000 | 3:54:33 PM | 7.7000 | 8.1113 | 8.0000 | 7.9000 |
| FXTN 20-02 | PIBD2022C021 | 15.0000 | 12Y | 3/14/2022 | 4332 | 11.87 | | | | | 8.3536 | 8.2351 | 8.1586 |
| FXTN 20-03 | PIBD2022J033 | 12.7500 | 13Y | 10/17/2022 | 4549 | 12.46 | | | | | 8.4232 | 8.3026 | 8.2329 |
| FXTN 20-04 | PIBD2023B048 | 13.0000 | 13Y | 2/20/2023 | 4675 | 12.81 | | | | | 8.4636 | 8.3418 | 8.2760 |
| FXTN 20-05 | PIBD2023E054 | 11.8750 | 14Y | 5/29/2023 | 4773 | 13.08 | | | | | 8.4951 | 8.3724 | 8.3096 |
| FXTN 20-06 | PIBD2023J068 | 11.3750 | 14Y | 10/23/2023 | 4920 | 13.48 | | | | | 8.5423 | 8.4181 | 8.3599 |
| FXTN 20-07 | PIBD2024F075 | 12.3750 | 15Y | 6/3/2024 | 5144 | 14.09 | | | | | 8.6141 | 8.4879 | 8.4366 |
| FXTN 20-08 | PIBD2024H086 | 12.8750 | 15Y | 8/5/2024 | 5207 | 14.27 | | | | | 8.6343 | 8.5075 | 8.4582 |
| FXTN 20-09 | PIBD2024K091 | 13.7500 | 15Y | 11/11/2024 | 5305 | 14.53 | | | | | 8.6658 | 8.5380 | 8.4918 |
| FXTN 20-10 | PIBD2025D103 | 12.1250 | 15Y | 4/14/2025 | 5459 | 14.96 | | | | | 8.7152 | 8.5859 | 8.5445 |
| FXTN 20-11 | PIBD2025J116 | 12.1250 | 16Y | 10/20/2025 | 5648 | 15.47 | | | | | 8.7758 | 8.6448 | 8.6092 |
| FXTN 25-01 | PIBD2525K015 | 18.2500 | 16Y | 11/29/2025 | 5688 | 15.58 | | | | | 8.7887 | 8.6572 | 8.6229 |
| FXTN 20-12 | PIBD2026A122 | 10.2500 | 16Y | 1/19/2026 | 5739 | 15.72 | | | | | 8.8050 | 8.6731 | 8.6404 |
| FXTN 20-13 | PIBD2026L139 | 8.0000 | 17Y | 12/7/2026 | 6061 | 16.61 | | | | | 8.9083 | 8.7733 | 8.7507 |
| FXTN 20-14 | PIBD2027I140 | 8.6250 | 18Y | 9/6/2027 | 6334 | 17.35 | | | | | 8.9959 | 8.8583 | 8.8442 |
| FXTN 20-15 * | PIBD2028L151 | 9.5000 | 20Y | 12/4/2028 | 6789 | 18.60 | | | | | 9.1419 | 9.0000 | 9.0000 |
| FXTN 25-02 | PIBD2530G029 | 12.5000 | 21Y | 7/28/2030 | 7390 | 20.25 | | | | | 9.1746 | 9.0278 | 9.0139 |
| FXTN 25-03 | PIBD2531A032 | 11.2500 | 21Y | 1/26/2031 | 7572 | 20.75 | | | | | 9.1845 | 9.0362 | 9.0181 |

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|--------------|-----------------|--------|-------|------------|------|-------|-------------|------------|-------------|------------|--------|---------|---------|
| FXTN 25-04 | PIBD2531J042 | 9.3750 | 22Y | 10/5/2031 | 7824 | 21.44 | | | | | 9.1983 | 9.0479 | 9.0239 |
| FXTN 25-05 | PIBD2532K057 | 8.5000 | 23Y | 11/29/2032 | 8245 | 22.59 | | | | | 9.2212 | 9.0673 | 9.0337 |
| FXTN 25-06 * | PIBD2534K062 | 9.2500 | 25Y | 11/5/2034 | 8951 | 24.52 | | | | | 9.2596 | 9.1000 | 9.0500 |