

Interpolated Bonds
December 22, 2009

| 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 05-57 | PIBD0510A571 | 11.5000 | 1M | 1/27/2010 | 35 | 0.10 | | | | | 4.1115 | 4.0000 | 4.0000 |
| FXTN 10-15 | PIBD1010B153 | 14.7500 | 1M | 2/3/2010 | 42 | 0.12 | | | | | 4.1154 | 4.0125 | 4.0125 |
| FXTN 03-16 | PIBD0310B167 | 5.5000 | 2M | 2/21/2010 | 60 | 0.16 | 1,126.035000 | 4.0750 | 11:57:49 AM | 4.0500 | 4.1253 | 4.0446 | 4.0446 |
| FXTN 10-16 | PIBD1010C161 | 14.6250 | 2M | 3/2/2010 | 69 | 0.19 | 23.000000 | 4.1500 | 11:30:19 AM | 4.1500 | 4.1302 | 4.0607 | 4.0607 |
| FXTN 10-17 | PID1010CA170 | 13.8750 | 3M | 3/30/2010 | 97 | 0.27 | | | | | 4.1487 | 4.1043 | 4.1043 |
| FXTN 05-58 | PIBD0510D589 | 11.5000 | 4M | 4/7/2010 | 105 | 0.29 | | | | | 4.1573 | 4.1100 | 4.1100 |
| FXTN 04-18 | PIBD0410D181 | 6.5000 | 4M | 4/20/2010 | 118 | 0.32 | | | | | 4.1712 | 4.1193 | 4.1193 |
| FXTN 10-18 | PIBD1010D188 | 13.8750 | 4M | 4/27/2010 | 125 | 0.34 | | | | | 4.1787 | 4.1243 | 4.1243 |
| FXTN 07-34 | PIBD0710E348 | 11.8750 | 5M | 5/8/2010 | 136 | 0.37 | | | | | 4.1904 | 4.1321 | 4.1321 |
| FXTN 10-19 | PIBD1010E196 | 14.2500 | 5M | 5/25/2010 | 153 | 0.42 | | | | | 4.2086 | 4.1443 | 4.1443 |
| FXTN 10-20 | PIBD1010F202 | 14.1250 | 6M | 6/22/2010 | 181 | 0.50 | | | | | 4.2386 | 4.1643 | 4.1643 |
| FXTN 10-21 | PIBD1010G210 | 14.5000 | 7M | 7/20/2010 | 209 | 0.57 | | | | | 4.3031 | 4.2290 | 4.2265 |
| FXTN 05-59 | PIBD0510G595 | 10.7500 | 7M | 7/21/2010 | 210 | 0.58 | | | | | 4.3059 | 4.2320 | 4.2293 |
| RTB 03-05 | PIID0310H057 | 6.8750 | 8M | 8/1/2010 | 221 | 0.61 | 6.682800 | 4.8750 | 11:35:02 AM | 4.8679 | 4.3366 | 4.2644 | 4.2604 |
| FXTN 10-22 | PIBD1010H228 | 14.6250 | 8M | 8/10/2010 | 230 | 0.63 | | | | | 4.3618 | 4.2910 | 4.2859 |
| FXTN 10-23 | PIBD1010I236 | 14.6250 | 9M | 9/1/2010 | 252 | 0.69 | | | | | 4.4234 | 4.3559 | 4.3480 |
| RTB 05-04 | PIID0510H043 | 10.6250 | 9M | 9/8/2010 | 259 | 0.71 | 20.200000 | 5.0000 | 3:32:19 PM | 5.0000 | 4.4429 | 4.3765 | 4.3678 |
| FXTN 05-60 | PIBD0510I600 | 10.8750 | 9M | 9/22/2010 | 273 | 0.75 | | | | | 4.4821 | 4.4178 | 4.4074 |
| FXTN 05-61 | PIBD0510L615 | 9.3750 | 11M | 12/1/2010 | 343 | 0.94 | | | | | 4.6779 | 4.6243 | 4.6052 |
| FXTN 10-26 | PIBD1010L261 | 17.5000 | 1Y | 12/21/2010 | 363 | 0.99 | | | | | 4.6996 | 4.6450 | 4.6212 |
| FXTN 03-17 | PIBD0311A175 | 5.3750 | 1.5Y | 1/17/2011 | 390 | 1.07 | | | | | 4.7039 | 4.6450 | 4.6132 |
| FXTN 10-27 | PIBD1011A278 | 17.5000 | 1.5Y | 1/18/2011 | 391 | 1.07 | | | | | 4.7041 | 4.6450 | 4.6129 |
| FXTN 07-35 | PIBD0711A354 | 11.0000 | 1.5Y | 1/22/2011 | 395 | 1.08 | | | | | 4.7047 | 4.6450 | 4.6118 |
| FXTN 05-62 | PIBD0511C622 | 8.5000 | 1.5Y | 3/3/2011 | 435 | 1.19 | | | | | 4.7112 | 4.6450 | 4.6000 |
| FXTN 07-36 | PIBD0711D360 | 12.0000 | 1.5Y | 4/15/2011 | 478 | 1.31 | | | | | 4.7276 | 4.6450 | 4.6000 |
| FXTN 05-63 | PIBD0511F638 | 10.6250 | 1.5Y | 6/22/2011 | 546 | 1.50 | | | | | 4.7535 | 4.6450 | 4.6000 |
| FXTN 07-37 | PIBD0711G376 | 12.0000 | 2Y | 7/22/2011 | 576 | 1.58 | | | | | 4.7650 | 4.6450 | 4.6000 |
| RTB 03-06 | PIID0311G065 | 8.5000 | 2Y | 7/31/2011 | 585 | 1.60 | 0.150000 | 4.7000 | 3:24:32 PM | 4.7000 | 4.7684 | 4.6450 | 4.6000 |
| SPTB 10-01 | SPTB1011I016 | 15.5000 | 2Y | 9/20/2011 | 636 | 1.74 | | | | | 4.7879 | 4.6450 | 4.6000 |
| FXTN 10-28 | PIBD1011J288 | 16.5000 | 2Y | 10/11/2011 | 657 | 1.80 | | | | | 4.7959 | 4.6450 | 4.6000 |
| FXTN 05-64 | PIBD0511J642 | 7.2500 | 2Y | 10/19/2011 | 665 | 1.82 | | | | | 4.7990 | 4.6450 | 4.6000 |
| RTB 05-05 | PIID0511L054 | 5.8750 | 2Y | 12/6/2011 | 713 | 1.95 | | | | | 4.8173 | 4.6450 | 4.6000 |
| FXTN 04-19 * | PIBD0411L191 | 5.8750 | 2Y | 12/13/2011 | 720 | 1.97 | | | | | 4.8200 | 4.6450 | 4.6000 |
| FXTN 03-18 | PIBD0312A182 | 5.8750 | 2.5Y | 1/8/2012 | 746 | 2.04 | | | | | 4.9526 | 4.7713 | 4.7430 |
| SPTB 10-02 | SPTB1012A021 | 14.0000 | 2.5Y | 1/31/2012 | 769 | 2.11 | | | | | 5.0698 | 4.8830 | 4.8695 |
| FXTN 05-65 | PIBD0512B658 | 5.7500 | 2.5Y | 2/21/2012 | 790 | 2.16 | 100.000000 | 4.9850 | 11:12:27 AM | 4.9850 | 5.1769 | 4.9850 | 4.9850 |
| FXTN 10-29 | PIBD1012D291 | 13.0000 | 2.5Y | 4/25/2012 | 854 | 2.34 | | | | | 5.2340 | 5.0656 | 5.0443 |
| FXTN 07-39 | PIBD0712D395 | 11.5000 | 2.5Y | 4/28/2012 | 857 | 2.35 | 0.100000 | 4.9750 | 3:09:29 PM | 4.9750 | 5.2367 | 5.0694 | 5.0470 |
| RTB 05-06 | PIID0512H067 | 7.1250 | 3Y | 8/1/2012 | 952 | 2.61 | 5.000000 | 6.0000 | 11:29:16 AM | 6.0000 | 5.3214 | 5.1890 | 5.1350 |
| FXTN 07-40 | PIBD0712H408 | 11.3750 | 3Y | 8/18/2012 | 969 | 2.65 | | | | | 5.3365 | 5.2104 | 5.1507 |
| RTB 03-07 | PIID0312I070 | 5.2500 | 3Y | 9/24/2012 | 1006 | 2.76 | 1.500000 | 5.2150 | 2:26:24 PM | 5.2150 | 5.3695 | 5.2570 | 5.1850 |
| FXTN 10-30 | PIBD1012J302 | 12.1250 | 3Y | 10/17/2012 | 1029 | 2.82 | | | | | 5.3900 | 5.2860 | 5.2063 |

Interpolated Bonds
December 22, 2009

| 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 07-41 * | PIBD0712K413 | 10.5000 | 3Y | 11/17/2012 | 1060 | 2.90 | | | | | 5.4177 | 5.3250 | 5.2350 |
| FXTN 07-42 | PIBD0713A421 | 9.0000 | 3.5Y | 1/5/2013 | 1109 | 3.04 | | | | | 5.4643 | 5.3527 | 5.2727 |
| FXTN 07-43 | PIBD0713C438 | 8.7500 | 3.5Y | 3/3/2013 | 1166 | 3.19 | 601.600000 | 5.3350 | 3:59:51 PM | 5.3165 | 5.5185 | 5.3850 | 5.3165 |
| FXTN 05-66 | PIBD0513C664 | 6.6250 | 3.5Y | 3/13/2013 | 1176 | 3.22 | | | | | 5.5343 | 5.4006 | 5.3332 |
| FXTN 10-31 | PIBD1013C316 | 12.7500 | 3.5Y | 3/27/2013 | 1190 | 3.26 | | | | | 5.5565 | 5.4224 | 5.3567 |
| FXTN 10-32 | PIBD1013E320 | 11.7500 | 3.5Y | 5/15/2013 | 1239 | 3.39 | | | | | 5.6340 | 5.4987 | 5.4387 |
| FXTN 07-44 | PIBD0713F446 | 9.6250 | 4Y | 6/29/2013 | 1284 | 3.52 | | | | | 5.7053 | 5.5688 | 5.5140 |
| RTB 05-07 | PIID0513G075 | 9.0000 | 4Y | 7/31/2013 | 1316 | 3.61 | | | | | 5.7559 | 5.6186 | 5.5676 |
| FXTN 10-33 | PIBD1013J337 | 11.0000 | 4Y | 10/9/2013 | 1386 | 3.80 | | | | | 5.8668 | 5.7276 | 5.6848 |
| FXTN 07-45 * | PIBD0713K457 | 7.1250 | 4Y | 11/2/2013 | 1410 | 3.86 | | | | | 5.9048 | 5.7650 | 5.7250 |
| FXTN 05-67 | PIBD0514A673 | 6.2500 | 4.5Y | 1/27/2014 | 1496 | 4.10 | 862.000000 | 6.0200 | 11:55:30 AM | 6.0096 | 6.1252 | 6.0062 | 6.0096 |
| FXTN 10-34 | PIBD1014C341 | 12.3750 | 4.5Y | 3/25/2014 | 1553 | 4.25 | | | | | 6.1457 | 6.0268 | 6.0240 |
| FXTN 10-35 | PIBD1014G356 | 12.7500 | 5Y | 7/15/2014 | 1665 | 4.56 | | | | | 6.1861 | 6.0672 | 6.0521 |
| RTB 05-08 | PIID0514I080 | 6.2500 | 5Y | 9/24/2014 | 1736 | 4.76 | 29.900000 | 6.2100 | 10:21:01 AM | 6.2100 | 6.2116 | 6.0928 | 6.0700 |
| FXTN 07-46 | PIBD0714J466 | 6.5000 | 5Y | 10/4/2014 | 1746 | 4.78 | | | | | 6.2152 | 6.0964 | 6.0725 |
| SPTB 10-03 * | SPTB1014J037 | 12.2500 | 5Y | 10/14/2014 | 1756 | 4.81 | | | | | 6.2188 | 6.1000 | 6.0750 |
| FXTN 10-36 | PIBD1015B367 | 12.3750 | 5.5Y | 2/24/2015 | 1889 | 5.18 | | | | | 6.4851 | 6.3816 | 6.3537 |
| FXTN 07-47 | PIBD0715E477 | 8.3750 | 5.5Y | 5/22/2015 | 1976 | 5.41 | 100.000000 | 6.6850 | 10:57:07 AM | 6.6850 | 6.6592 | 6.5657 | 6.5361 |
| FXTN 10-37 | PIBD1015H370 | 11.8750 | 6Y | 8/25/2015 | 2071 | 5.67 | | | | | 6.8494 | 6.7669 | 6.7352 |
| FXTN 10-38 | PIBD1015L384 | 10.1250 | 6Y | 12/15/2015 | 2183 | 5.98 | | | | | 7.0735 | 7.0040 | 6.9699 |
| FXTN 10-39 | PIBD1016A393 | 9.2500 | 6.5Y | 1/12/2016 | 2211 | 6.06 | | | | | 7.1296 | 7.0632 | 7.0286 |
| FXTN 07-48 | PIBD0716A488 | 7.0000 | 6.5Y | 1/27/2016 | 2226 | 6.10 | 500.000000 | 7.0600 | 11:48:58 AM | 7.0600 | 7.1596 | 7.0950 | 7.0600 |
| FXTN 10-40 | PIBD1016C407 | 7.5000 | 6.5Y | 3/30/2016 | 2289 | 6.27 | | | | | 7.1877 | 7.1107 | 7.0692 |
| FXTN 10-41 | PIBD1016D416 | 7.0000 | 6.5Y | 4/27/2016 | 2317 | 6.35 | | | | | 7.2002 | 7.1176 | 7.0733 |
| FXTN 10-42 | PIBD1016I420 | 9.1250 | 7Y | 9/4/2016 | 2447 | 6.70 | 396.168034 | 7.0150 | 3:38:56 PM | 7.1090 | 7.2582 | 7.1500 | 7.0922 |
| RTB 07-01 | PIID0716I018 | 7.0000 | 7Y | 9/24/2016 | 2467 | 6.76 | 364.000000 | 7.0000 | 2:45:55 PM | 7.0961 | 7.2671 | 7.1500 | 7.0951 |
| FXTN 10-43 * | PIBD1016K436 | 6.2500 | 7Y | 11/16/2016 | 2520 | 6.90 | | | | | 7.2908 | 7.1500 | 7.1028 |
| FXTN 20-01 | PIBD2017D011 | 14.3750 | 7.5Y | 4/24/2017 | 2679 | 7.34 | | | | | 7.4087 | 7.2849 | 7.2468 |
| FXTN 10-44 | PIBD1017H447 | 7.7500 | 8Y | 8/23/2017 | 2800 | 7.67 | | | | | 7.4984 | 7.3876 | 7.3564 |
| FXTN 10-45 | PIBD1018A451 | 5.8750 | 8.5Y | 1/31/2018 | 2961 | 8.11 | | | | | 7.6178 | 7.5242 | 7.5022 |
| FXTN 10-47 | PIBD1018K478 | 8.8750 | 9Y | 11/20/2018 | 3254 | 8.92 | | | | | 7.8350 | 7.7728 | 7.7676 |
| FXTN 10-48 * | PIBD1019B485 | 7.8750 | 10Y | 2/19/2019 | 3345 | 9.16 | 75.000000 | 7.8500 | 9:25:27 AM | 7.8500 | 7.9025 | 7.8500 | 7.8500 |
| FXTN 20-02 | PIBD2022C021 | 15.0000 | 13Y | 3/14/2022 | 4464 | 12.23 | | | | | 8.2862 | 8.2099 | 8.2099 |
| FXTN 20-03 | PIBD2022J033 | 12.7500 | 13Y | 10/17/2022 | 4681 | 12.82 | | | | | 8.3607 | 8.2796 | 8.2796 |
| FXTN 20-04 | PIBD2023B048 | 13.0000 | 14Y | 2/20/2023 | 4807 | 13.17 | | | | | 8.4039 | 8.3202 | 8.3202 |
| FXTN 20-05 | PIBD2023E054 | 11.8750 | 14Y | 5/29/2023 | 4905 | 13.44 | | | | | 8.4375 | 8.3517 | 8.3517 |
| FXTN 20-06 | PIBD2023J068 | 11.3750 | 14Y | 10/23/2023 | 5052 | 13.84 | | | | | 8.4879 | 8.3990 | 8.3990 |
| FXTN 20-07 | PIBD2024F075 | 12.3750 | 15Y | 6/3/2024 | 5276 | 14.45 | | | | | 8.5647 | 8.4710 | 8.4710 |
| FXTN 20-08 | PIBD2024H086 | 12.8750 | 15Y | 8/5/2024 | 5339 | 14.63 | | | | | 8.5863 | 8.4912 | 8.4912 |
| FXTN 20-09 | PIBD2024K091 | 13.7500 | 15Y | 11/11/2024 | 5437 | 14.90 | | | | | 8.6199 | 8.5228 | 8.5228 |
| FXTN 20-10 | PIBD2025D103 | 12.1250 | 16Y | 4/14/2025 | 5591 | 15.32 | | | | | 8.6727 | 8.5723 | 8.5723 |
| FXTN 20-11 | PIBD2025J116 | 12.1250 | 16Y | 10/20/2025 | 5780 | 15.84 | | | | | 8.7376 | 8.6331 | 8.6331 |

Interpolated Bonds
December 22, 2009

| 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 25-01 | PIBD2525K015 | 18.2500 | 16Y | 11/29/2025 | 5820 | 15.95 | | | | | 8.7513 | 8.6459 | 8.6459 |
| FXTN 20-12 | PIBD2026A122 | 10.2500 | 17Y | 1/19/2026 | 5871 | 16.08 | | | | | 8.7688 | 8.6623 | 8.6623 |
| FXTN 20-13 | PIBD2026L139 | 8.0000 | 17Y | 12/7/2026 | 6193 | 16.97 | | | | | 8.8792 | 8.7659 | 8.7659 |
| FXTN 20-14 | PIBD2027I140 | 8.6250 | 18Y | 9/6/2027 | 6466 | 17.72 | | | | | 8.9728 | 8.8537 | 8.8537 |
| FXTN 20-15 * | PIBD2028L151 | 9.5000 | 20Y | 12/4/2028 | 6921 | 18.96 | | | | | 9.1288 | 9.0000 | 9.0000 |
| FXTN 25-02 | PIBD2530G029 | 12.5000 | 21Y | 7/28/2030 | 7522 | 20.61 | | | | | 9.1877 | 9.0695 | 9.0695 |
| FXTN 25-03 | PIBD2531A032 | 11.2500 | 22Y | 1/26/2031 | 7704 | 21.11 | | | | | 9.2055 | 9.0905 | 9.0905 |
| FXTN 25-04 | PIBD2531J042 | 9.3750 | 22Y | 10/5/2031 | 7956 | 21.80 | | | | | 9.2301 | 9.1197 | 9.1197 |
| FXTN 25-05 | PIBD2532K057 | 8.5000 | 23Y | 11/29/2032 | 8377 | 22.95 | | | | | 9.2713 | 9.1684 | 9.1684 |
| FXTN 25-06 * | PIBD2534K062 | 9.2500 | 25Y | 11/5/2034 | 9083 | 24.88 | | | | | 9.3404 | 9.2500 | 9.2500 |