

Interpolated Bonds  
May 21, 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 10-19   | PIBD1010E196    | 14.2500 | <1M   | 5/25/2010  | 1    |      |             |            |             |            | 4.0000 | 4.0000  | 4.0000  |
| FXTN 10-20   | PIBD1010F202    | 14.1250 | <1M   | 6/22/2010  | 29   | 0.08 |             |            |             |            | 4.1226 | 4.0778  | 3.9222  |
| FXTN 10-21   | PIBD1010G210    | 14.5000 | 2M    | 7/20/2010  | 57   | 0.16 |             |            |             |            | 4.1694 | 4.1000  | 3.9714  |
| FXTN 05-59   | PIBD0510G595    | 10.7500 | 2M    | 7/21/2010  | 58   | 0.16 |             |            |             |            | 4.1700 | 4.1000  | 3.9750  |
| RTB 03-05    | PIID0310H057    | 6.8750  | 2M    | 8/1/2010   | 69   | 0.19 | 1.492210    | 4.3250     | 12:26:37 PM | 4.3250     | 4.1764 | 4.1000  | 4.0143  |
| FXTN 10-22   | PIBD1010H228    | 14.6250 | 2M    | 8/10/2010  | 78   | 0.21 |             |            |             |            | 4.1816 | 4.1000  | 4.0464  |
| FXTN 10-23   | PIBD1010I236    | 14.6250 | 3M    | 9/1/2010   | 100  | 0.27 |             |            |             |            | 4.2016 | 4.0998  | 4.0997  |
| RTB 05-04    | PIID0510H043    | 10.6250 | 4M    | 9/8/2010   | 107  | 0.29 |             |            |             |            | 4.2129 | 4.0997  | 4.0993  |
| FXTN 05-60   | PIBD0510I600    | 10.8750 | 4M    | 9/22/2010  | 121  | 0.33 |             |            |             |            | 4.2354 | 4.0993  | 4.0986  |
| FXTN 05-61   | PIBD0510L615    | 9.3750  | 6M    | 12/1/2010  | 191  | 0.52 |             |            |             |            | 4.3495 | 4.1139  | 4.1117  |
| FXTN 10-26   | PIBD1010L261    | 17.5000 | 7M    | 12/21/2010 | 211  | 0.58 |             |            |             |            | 4.3867 | 4.1599  | 4.1579  |
| FXTN 03-17   | PIBD0311A175    | 5.3750  | 8M    | 1/17/2011  | 238  | 0.65 |             |            |             |            | 4.4368 | 4.2219  | 4.2203  |
| FXTN 10-27   | PIBD1011A278    | 17.5000 | 8M    | 1/18/2011  | 239  | 0.65 |             |            |             |            | 4.4387 | 4.2242  | 4.2227  |
| FXTN 07-35   | PIBD0711A354    | 11.0000 | 8M    | 1/22/2011  | 243  | 0.67 |             |            |             |            | 4.4461 | 4.2334  | 4.2319  |
| FXTN 05-62   | PIBD0511C622    | 8.5000  | 9M    | 3/3/2011   | 283  | 0.78 | 97.550000   | 4.8000     | 3:36:14 PM  | 4.7893     | 4.5204 | 4.3254  | 4.3244  |
| FXTN 07-36   | PIBD0711D360    | 12.0000 | 11M   | 4/15/2011  | 326  | 0.89 |             |            |             |            | 4.6003 | 4.4242  | 4.4237  |
| FXTN 05-63   | PIBD0511F638    | 10.6250 | 1.5Y  | 6/22/2011  | 394  | 1.08 |             |            |             |            | 4.7279 | 4.5708  | 4.5708  |
| FXTN 07-37   | PIBD0711G376    | 12.0000 | 1.5Y  | 7/22/2011  | 424  | 1.16 |             |            |             |            | 4.7847 | 4.6315  | 4.6315  |
| RTB 03-06    | PIID0311G065    | 8.5000  | 1.5Y  | 7/31/2011  | 433  | 1.19 |             |            |             |            | 4.8018 | 4.6497  | 4.6497  |
| SPTB 10-01   | SPTB1011I016    | 15.5000 | 1.5Y  | 9/20/2011  | 484  | 1.33 |             |            |             |            | 4.8984 | 4.7529  | 4.7529  |
| FXTN 10-28   | PIBD1011J288    | 16.5000 | 1.5Y  | 10/11/2011 | 505  | 1.38 |             |            |             |            | 4.9383 | 4.7954  | 4.7954  |
| FXTN 05-64   | PIBD0511J642    | 7.2500  | 1.5Y  | 10/19/2011 | 513  | 1.41 |             |            |             |            | 4.9534 | 4.8116  | 4.8116  |
| RTB 05-05    | PIID0511L054    | 5.8750  | 2Y    | 12/6/2011  | 561  | 1.54 |             |            |             |            | 5.0444 | 4.9087  | 4.9087  |
| FXTN 04-19   | PIBD0411L191    | 5.8750  | 2Y    | 12/13/2011 | 568  | 1.56 |             |            |             |            | 5.0577 | 4.9228  | 4.9228  |
| FXTN 03-18   | PIBD0312A182    | 5.8750  | 2Y    | 1/8/2012   | 594  | 1.63 |             |            |             |            | 5.1069 | 4.9754  | 4.9754  |
| SPTB 10-02   | SPTB1012A021    | 14.0000 | 2Y    | 1/31/2012  | 617  | 1.69 | 2.896000    | 5.1400     | 9:52:07 AM  | 5.1400     | 5.1505 | 5.0220  | 5.0220  |
| FXTN 05-65   | PIBD0512B658    | 5.7500  | 2Y    | 2/21/2012  | 638  | 1.75 | 31.267000   | 5.1250     | 2:30:10 PM  | 4.9528     | 5.1903 | 5.0645  | 5.0645  |
| FXTN 10-29   | PIBD1012D291    | 13.0000 | 2Y    | 4/25/2012  | 702  | 1.92 |             |            |             |            | 5.3116 | 5.1939  | 5.1939  |
| FXTN 07-39 * | PIBD0712D395    | 11.5000 | 2Y    | 4/28/2012  | 705  | 1.93 |             |            |             |            | 5.3173 | 5.2000  | 5.2000  |
| RTB 05-06    | PIID0512H067    | 7.1250  | 2.5Y  | 8/1/2012   | 800  | 2.19 |             |            |             |            | 5.3733 | 5.2249  | 5.2249  |
| FXTN 07-40   | PIBD0712H408    | 11.3750 | 2.5Y  | 8/18/2012  | 817  | 2.24 |             |            |             |            | 5.3833 | 5.2293  | 5.2293  |
| RTB 03-07    | PIID0312I070    | 5.2500  | 2.5Y  | 9/24/2012  | 854  | 2.34 | 4.860000    | 5.1500     | 2:44:53 PM  | 5.1288     | 5.4051 | 5.2390  | 5.2390  |
| FXTN 10-30   | PIBD1012J302    | 12.1250 | 2.5Y  | 10/17/2012 | 877  | 2.40 |             |            |             |            | 5.4186 | 5.2450  | 5.2450  |
| FXTN 07-41   | PIBD0712K413    | 10.5000 | 2.5Y  | 11/17/2012 | 908  | 2.49 |             |            |             |            | 5.4369 | 5.2531  | 5.2531  |
| FXTN 07-42   | PIBD0713A421    | 9.0000  | 3Y    | 1/5/2013   | 957  | 2.62 |             |            |             |            | 5.4657 | 5.2660  | 5.2660  |
| FXTN 03-19   | PIBD0313A199    | 5.2500  | 3Y    | 1/7/2013   | 959  | 2.63 |             |            |             |            | 5.4669 | 5.2665  | 5.2665  |
| FXTN 07-43   | PIBD0713C438    | 8.7500  | 3Y    | 3/3/2013   | 1014 | 2.78 | 250.000000  | 5.3000     | 11:08:11 AM | 5.3000     | 5.4993 | 5.2809  | 5.2809  |
| FXTN 05-66   | PIBD0513C664    | 6.6250  | 3Y    | 3/13/2013  | 1024 | 2.81 |             |            |             |            | 5.5052 | 5.2835  | 5.2835  |
| FXTN 10-31   | PIBD1013C316    | 12.7500 | 3Y    | 3/27/2013  | 1038 | 2.84 |             |            |             |            | 5.5134 | 5.2872  | 5.2872  |
| FXTN 10-32 * | PIBD1013E320    | 11.7500 | 3Y    | 5/15/2013  | 1087 | 2.98 |             |            |             |            | 5.5423 | 5.3000  | 5.3000  |
| FXTN 07-44   | PIBD0713F446    | 9.6250  | 3.5Y  | 6/29/2013  | 1132 | 3.10 |             |            |             |            | 5.6297 | 5.3918  | 5.3918  |
| RTB 05-07    | PIID0513G075    | 9.0000  | 3.5Y  | 7/31/2013  | 1164 | 3.19 |             |            |             |            | 5.6918 | 5.4571  | 5.4571  |
| FXTN 10-33   | PIBD1013J337    | 11.0000 | 3.5Y  | 10/9/2013  | 1234 | 3.38 |             |            |             |            | 5.8277 | 5.6000  | 5.5998  |

**Interpolated Bonds**  
**May 21, 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 07-45   | PIBD0713K457    | 7.1250  | 3.5Y  | 11/2/2013  | 1258 | 3.45  |              |            |             |            | 5.8743 | 5.6489  | 5.6488  |
| FXTN 05-67   | PIBD0514A673    | 6.2500  | 4Y    | 1/27/2014  | 1344 | 3.68  | 1,341.814733 | 5.8750     | 3:04:47 PM  | 5.9405     | 6.0413 | 5.8244  | 5.8242  |
| FXTN 10-34 * | PIBD1014C341    | 12.3750 | 4Y    | 3/25/2014  | 1401 | 3.84  |              |            |             |            | 6.1519 | 5.9407  | 5.9405  |
| FXTN 10-35   | PIBD1014G356    | 12.7500 | 4.5Y  | 7/15/2014  | 1513 | 4.15  |              |            |             |            | 6.3001 | 6.1153  | 6.1019  |
| RTB 05-08    | PIID0514I080    | 6.2500  | 4.5Y  | 9/24/2014  | 1584 | 4.34  |              |            |             |            | 6.3940 | 6.2259  | 6.2042  |
| FXTN 07-46   | PIBD0714J466    | 6.5000  | 4.5Y  | 10/4/2014  | 1594 | 4.37  | 1.959000     | 6.0500     | 10:49:11 AM | 6.0500     | 6.4073 | 6.2415  | 6.2186  |
| SPTB 10-03   | SPTB1014J037    | 12.2500 | 4.5Y  | 10/14/2014 | 1604 | 4.39  |              |            |             |            | 6.4205 | 6.2571  | 6.2330  |
| FXTN 10-36   | PIBD1015B367    | 12.3750 | 5Y    | 2/24/2015  | 1737 | 4.76  |              |            |             |            | 6.5964 | 6.4644  | 6.4246  |
| FXTN 05-68   | PIBD0515E685    | 6.3750  | 5Y    | 5/13/2015  | 1815 | 4.97  |              |            |             |            | 6.6996 | 6.5860  | 6.5370  |
| FXTN 07-47 * | PIBD0715E477    | 8.3750  | 5Y    | 5/22/2015  | 1824 | 5.00  |              |            |             |            | 6.7115 | 6.6000  | 6.5500  |
| FXTN 10-37   | PIBD1015H370    | 11.8750 | 5.5Y  | 8/25/2015  | 1919 | 5.26  |              |            |             |            | 6.8394 | 6.7491  | 6.7178  |
| FXTN 10-38   | PIBD1015L384    | 10.1250 | 6Y    | 12/15/2015 | 2031 | 5.56  |              |            |             |            | 6.9902 | 6.9250  | 6.9155  |
| FXTN 10-39   | PIBD1016A393    | 9.2500  | 6Y    | 1/12/2016  | 2059 | 5.64  |              |            |             |            | 7.0279 | 6.9689  | 6.9650  |
| FXTN 07-48   | PIBD0716A488    | 7.0000  | 6Y    | 1/27/2016  | 2074 | 5.68  | 6,766.376000 | 6.9800     | 3:21:47 PM  | 6.9915     | 7.0481 | 6.9925  | 6.9915  |
| FXTN 10-40   | PIBD1016C407    | 7.5000  | 6Y    | 3/30/2016  | 2137 | 5.85  |              |            |             |            | 7.0838 | 7.0231  | 7.0224  |
| FXTN 10-41   | PIBD1016D416    | 7.0000  | 6Y    | 4/27/2016  | 2165 | 5.93  |              |            |             |            | 7.0997 | 7.0367  | 7.0362  |
| FXTN 10-42   | PIBD1016I420    | 9.1250  | 6.5Y  | 9/4/2016   | 2295 | 6.29  |              |            |             |            | 7.1735 | 7.1000  | 7.1000  |
| RTB 07-01    | PIID0716I018    | 7.0000  | 6.5Y  | 9/24/2016  | 2315 | 6.34  | 21.000000    | 6.9650     | 3:14:29 PM  | 6.9617     | 7.1951 | 7.1129  | 7.1129  |
| FXTN 10-43   | PIBD1016K436    | 6.2500  | 6.5Y  | 11/16/2016 | 2368 | 6.49  |              |            |             |            | 7.2526 | 7.1472  | 7.1472  |
| FXTN 07-49   | PIBD0717C493    | 7.0000  | 7Y    | 3/31/2017  | 2503 | 6.86  |              |            |             |            | 7.3990 | 7.2345  | 7.2345  |
| FXTN 20-01 * | PIBD2017D011    | 14.3750 | 7Y    | 4/24/2017  | 2527 | 6.92  |              |            |             |            | 7.4250 | 7.2500  | 7.2500  |
| FXTN 10-44   | PIBD1017H447    | 7.7500  | 7.5Y  | 8/23/2017  | 2648 | 7.25  |              |            |             |            | 7.5059 | 7.3264  | 7.3264  |
| FXTN 10-45   | PIBD1018A451    | 5.8750  | 8Y    | 1/31/2018  | 2809 | 7.70  |              |            |             |            | 7.6135 | 7.4280  | 7.4280  |
| FXTN 10-47   | PIBD1018K478    | 8.8750  | 8.5Y  | 11/20/2018 | 3102 | 8.50  |              |            |             |            | 7.8093 | 7.6129  | 7.6129  |
| FXTN 10-48   | PIBD1019B485    | 7.8750  | 9Y    | 2/19/2019  | 3193 | 8.75  | 190.000000   | 7.6000     | 3:19:31 PM  | 7.6350     | 7.8702 | 7.6703  | 7.6703  |
| FXTN 10-50 * | PIBD1020B508    | 7.7500  | 10Y   | 2/18/2020  | 3557 | 9.75  | 20.000000    | 7.7800     | 11:33:27 AM | 7.7900     | 8.1135 | 7.9000  | 7.9000  |
| FXTN 20-02   | PIBD2022C021    | 15.0000 | 12Y   | 3/14/2022  | 4312 | 11.81 |              |            |             |            | 8.3594 | 8.1586  | 8.1586  |
| FXTN 20-03   | PIBD2022J033    | 12.7500 | 13Y   | 10/17/2022 | 4529 | 12.41 |              |            |             |            | 8.4300 | 8.2329  | 8.2329  |
| FXTN 20-04   | PIBD2023B048    | 13.0000 | 13Y   | 2/20/2023  | 4655 | 12.75 |              |            |             |            | 8.4711 | 8.2760  | 8.2760  |
| FXTN 20-05   | PIBD2023E054    | 11.8750 | 14Y   | 5/29/2023  | 4753 | 13.02 |              |            |             |            | 8.5030 | 8.3096  | 8.3096  |
| FXTN 20-06   | PIBD2023J068    | 11.3750 | 14Y   | 10/23/2023 | 4900 | 13.42 |              |            |             |            | 8.5509 | 8.3599  | 8.3599  |
| FXTN 20-07   | PIBD2024F075    | 12.3750 | 15Y   | 6/3/2024   | 5124 | 14.04 |              |            |             |            | 8.6238 | 8.4366  | 8.4366  |
| FXTN 20-08   | PIBD2024H086    | 12.8750 | 15Y   | 8/5/2024   | 5187 | 14.21 |              |            |             |            | 8.6444 | 8.4582  | 8.4582  |
| FXTN 20-09   | PIBD2024K091    | 13.7500 | 15Y   | 11/11/2024 | 5285 | 14.48 |              |            |             |            | 8.6763 | 8.4918  | 8.4918  |
| FXTN 20-10   | PIBD2025D103    | 12.1250 | 15Y   | 4/14/2025  | 5439 | 14.90 |              |            |             |            | 8.7264 | 8.5445  | 8.5445  |
| FXTN 20-11   | PIBD2025J116    | 12.1250 | 16Y   | 10/20/2025 | 5628 | 15.42 |              |            |             |            | 8.7880 | 8.6092  | 8.6092  |
| FXTN 25-01   | PIBD2525K015    | 18.2500 | 16Y   | 11/29/2025 | 5668 | 15.53 |              |            |             |            | 8.8010 | 8.6229  | 8.6229  |
| FXTN 20-12   | PIBD2026A122    | 10.2500 | 16Y   | 1/19/2026  | 5719 | 15.67 |              |            |             |            | 8.8176 | 8.6404  | 8.6404  |
| FXTN 20-13   | PIBD2026L139    | 8.0000  | 17Y   | 12/7/2026  | 6041 | 16.55 |              |            |             |            | 8.9225 | 8.7507  | 8.7507  |
| FXTN 20-14   | PIBD2027I140    | 8.6250  | 18Y   | 9/6/2027   | 6314 | 17.30 |              |            |             |            | 9.0114 | 8.8442  | 8.8442  |
| FXTN 20-15 * | PIBD2028L151    | 9.5000  | 20Y   | 12/4/2028  | 6769 | 18.55 |              |            |             |            | 9.1596 | 9.0000  | 9.0000  |
| FXTN 25-02   | PIBD2530G029    | 12.5000 | 21Y   | 7/28/2030  | 7370 | 20.19 |              |            |             |            | 9.1858 | 9.0278  | 9.0278  |
| FXTN 25-03   | PIBD2531A032    | 11.2500 | 21Y   | 1/26/2031  | 7552 | 20.69 |              |            |             |            | 9.1937 | 9.0362  | 9.0362  |

**Interpolated Bonds**  
**May 21, 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 25-04   | PIBD2531J042    | 9.3750 | 22Y   | 10/5/2031  | 7804 | 21.38 |             |            |             |            | 9.2047 | 9.0479  | 9.0479  |
| FXTN 25-05   | PIBD2532K057    | 8.5000 | 23Y   | 11/29/2032 | 8225 | 22.53 |             |            |             |            | 9.2231 | 9.0673  | 9.0673  |
| FXTN 25-06 * | PIBD2534K062    | 9.2500 | 25Y   | 11/5/2034  | 8931 | 24.47 |             |            |             |            | 9.2538 | 9.1000  | 9.1000  |