

Interpolated Bonds  
July 16, 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 10-21   | PIBD1010G210    | 14.5000 | <1M   | 7/20/2010  | 1    |      |               |            |             |            | 4.0000 | 4.0000  | 4.0000  |
| FXTN 05-59   | PIBD0510G595    | 10.7500 | <1M   | 7/21/2010  | 2    | 0.01 |               |            |             |            | 4.0034 | 4.0014  | 3.9972  |
| RTB 03-05    | PIID0310H057    | 6.8750  | <1M   | 8/1/2010   | 13   | 0.04 |               |            |             |            | 4.0410 | 4.0167  | 3.9667  |
| FXTN 10-22   | PIBD1010H228    | 14.6250 | <1M   | 8/10/2010  | 22   | 0.06 |               |            |             |            | 4.0718 | 4.0292  | 3.9417  |
| FXTN 10-23   | PIBD1010I236    | 14.6250 | 1M    | 9/1/2010   | 44   | 0.12 |               |            |             |            | 4.1233 | 4.0500  | 3.9188  |
| RTB 05-04    | PIID0510H043    | 10.6250 | 2M    | 9/8/2010   | 51   | 0.14 |               |            |             |            | 4.1236 | 4.0500  | 3.9375  |
| FXTN 05-60   | PIBD0510I600    | 10.8750 | 2M    | 9/22/2010  | 65   | 0.18 |               |            |             |            | 4.1240 | 4.0500  | 3.9750  |
| FXTN 05-61   | PIBD0510L615    | 9.3750  | 5M    | 12/1/2010  | 135  | 0.37 |               |            |             |            | 4.2099 | 4.0939  | 4.1003  |
| FXTN 10-26   | PIBD1010L261    | 17.5000 | 5M    | 12/21/2010 | 155  | 0.42 |               |            |             |            | 4.2503 | 4.1148  | 4.1242  |
| FXTN 03-17   | PIBD0311A175    | 5.3750  | 6M    | 1/17/2011  | 182  | 0.50 |               |            |             |            | 4.3049 | 4.1430  | 4.1565  |
| FXTN 10-27   | PIBD1011A278    | 17.5000 | 6M    | 1/18/2011  | 183  | 0.50 |               |            |             |            | 4.3069 | 4.1440  | 4.1577  |
| FXTN 07-35   | PIBD0711A354    | 11.0000 | 6M    | 1/22/2011  | 187  | 0.51 |               |            |             |            | 4.3150 | 4.1482  | 4.1625  |
| FXTN 05-62   | PIBD0511C622    | 8.5000  | 8M    | 3/3/2011   | 227  | 0.62 | 15.924000     | 4.3750     | 3:17:52 PM  | 4.5634     | 4.4150 | 4.2644  | 4.2386  |
| FXTN 07-36   | PIBD0711D360    | 12.0000 | 9M    | 4/15/2011  | 270  | 0.74 |               |            |             |            | 4.5247 | 4.3981  | 4.3239  |
| FXTN 05-63   | PIBD0511F638    | 10.6250 | 11M   | 6/22/2011  | 338  | 0.93 |               |            |             |            | 4.6983 | 4.6097  | 4.4587  |
| FXTN 07-37   | PIBD0711G376    | 12.0000 | 1.5Y  | 7/22/2011  | 368  | 1.01 |               |            |             |            | 4.7674 | 4.6874  | 4.5174  |
| RTB 03-06    | PIID0311G065    | 8.5000  | 1.5Y  | 7/31/2011  | 377  | 1.03 | 0.010000      | 5.5000     | 3:25:21 PM  | 5.5000     | 4.7830 | 4.6998  | 4.5345  |
| SPTB 10-01   | SPTB1011I016    | 15.5000 | 1.5Y  | 9/20/2011  | 428  | 1.17 |               |            |             |            | 4.8709 | 4.7702  | 4.6311  |
| FXTN 10-28   | PIBD1011J288    | 16.5000 | 1.5Y  | 10/11/2011 | 449  | 1.23 |               |            |             |            | 4.9071 | 4.7991  | 4.6709  |
| FXTN 05-64   | PIBD0511J642    | 7.2500  | 1.5Y  | 10/19/2011 | 457  | 1.25 |               |            |             |            | 4.9209 | 4.8102  | 4.6861  |
| RTB 05-05    | PIID0511L054    | 5.8750  | 1.5Y  | 12/6/2011  | 505  | 1.38 |               |            |             |            | 5.0036 | 4.8764  | 4.7771  |
| FXTN 04-19   | PIBD0411L191    | 5.8750  | 1.5Y  | 12/13/2011 | 512  | 1.40 |               |            |             |            | 5.0157 | 4.8860  | 4.7903  |
| FXTN 03-18   | PIBD0312A182    | 5.8750  | 1.5Y  | 1/8/2012   | 538  | 1.47 |               |            |             |            | 5.0605 | 4.9219  | 4.8396  |
| SPTB 10-02   | SPTB1012A021    | 14.0000 | 2Y    | 1/31/2012  | 561  | 1.54 |               |            |             |            | 5.1002 | 4.9536  | 4.8832  |
| FXTN 05-65   | PIBD0512B658    | 5.7500  | 2Y    | 2/21/2012  | 582  | 1.59 | 15.000000     | 4.8750     | 2:30:06 PM  | 4.8738     | 5.1364 | 4.9826  | 4.9230  |
| FXTN 10-29   | PIBD1012D291    | 13.0000 | 2Y    | 4/25/2012  | 646  | 1.77 |               |            |             |            | 5.2468 | 5.0709  | 5.0443  |
| FXTN 07-39 * | PIBD0712D395    | 11.5000 | 2Y    | 4/28/2012  | 649  | 1.78 |               |            |             |            | 5.2519 | 5.0750  | 5.0500  |
| RTB 05-06    | PIID0512H067    | 7.1250  | 2.5Y  | 8/1/2012   | 744  | 2.04 |               |            |             |            | 5.2964 | 5.0915  | 5.0721  |
| FXTN 07-40   | PIBD0712H408    | 11.3750 | 2.5Y  | 8/18/2012  | 761  | 2.08 |               |            |             |            | 5.3044 | 5.0945  | 5.0760  |
| RTB 03-07    | PIID0312I070    | 5.2500  | 2.5Y  | 9/24/2012  | 798  | 2.19 | 13.357000     | 5.0700     | 2:54:07 PM  | 5.0765     | 5.3217 | 5.1009  | 5.0846  |
| FXTN 10-30   | PIBD1012J302    | 12.1250 | 2.5Y  | 10/17/2012 | 821  | 2.25 |               |            |             |            | 5.3325 | 5.1049  | 5.0899  |
| FXTN 07-41   | PIBD0712K413    | 10.5000 | 2.5Y  | 11/17/2012 | 852  | 2.33 |               |            |             |            | 5.3470 | 5.1103  | 5.0971  |
| FXTN 07-42   | PIBD0713A421    | 9.0000  | 2.5Y  | 1/5/2013   | 901  | 2.47 |               |            |             |            | 5.3700 | 5.1188  | 5.1085  |
| FXTN 03-19   | PIBD0313A199    | 5.2500  | 2.5Y  | 1/7/2013   | 903  | 2.47 | 150.000000    | 5.1250     | 2:43:32 PM  | 5.1250     | 5.3709 | 5.1192  | 5.1090  |
| FXTN 07-43   | PIBD0713C438    | 8.7500  | 3Y    | 3/3/2013   | 958  | 2.62 | 832.630000    | 5.1100     | 3:21:38 PM  | 5.1491     | 5.3967 | 5.1288  | 5.1217  |
| FXTN 05-66   | PIBD0513C664    | 6.6250  | 3Y    | 3/13/2013  | 968  | 2.65 |               |            |             |            | 5.4013 | 5.1305  | 5.1241  |
| FXTN 10-31   | PIBD1013C316    | 12.7500 | 3Y    | 3/27/2013  | 982  | 2.69 |               |            |             |            | 5.4079 | 5.1329  | 5.1273  |
| FXTN 10-32   | PIBD1013E320    | 11.7500 | 3Y    | 5/15/2013  | 1031 | 2.82 |               |            |             |            | 5.4308 | 5.1414  | 5.1387  |
| FXTN 07-44 * | PIBD0713F446    | 9.6250  | 3Y    | 6/29/2013  | 1076 | 2.95 |               |            |             |            | 5.4519 | 5.1493  | 5.1491  |
| RTB 05-07    | PIID0513G075    | 9.0000  | 3.5Y  | 7/31/2013  | 1108 | 3.04 |               |            |             |            | 5.4681 | 5.1706  | 5.1706  |
| FXTN 10-33   | PIBD1013J337    | 11.0000 | 3.5Y  | 10/9/2013  | 1178 | 3.23 |               |            |             |            | 5.5034 | 5.2172  | 5.2176  |
| FXTN 07-45   | PIBD0713K457    | 7.1250  | 3.5Y  | 11/2/2013  | 1202 | 3.29 |               |            |             |            | 5.5155 | 5.2332  | 5.2337  |
| FXTN 05-67   | PIBD0514A673    | 6.2500  | 4Y    | 1/27/2014  | 1288 | 3.53 | 13,625.195000 | 5.4400     | 3:58:10 PM  | 5.4049     | 5.5589 | 5.2905  | 5.2915  |

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|--------------|-----------------|---------|-------|------------|------|-------|--------------|------------|-------------|------------|--------|---------|---------|
| FXTN 10-34   | PIBD1014C341    | 12.3750 | 4Y    | 3/25/2014  | 1345 | 3.68  |              |            |             |            | 5.5877 | 5.3284  | 5.3297  |
| FXTN 10-35 * | PIBD1014G356    | 12.7500 | 4Y    | 7/15/2014  | 1457 | 3.99  |              |            |             |            | 5.6442 | 5.4030  | 5.4049  |
| RTB 05-08    | PIID0514I080    | 6.2500  | 4.5Y  | 9/24/2014  | 1528 | 4.19  | 1,216.130000 | 5.8500     | 3:23:35 PM  | 5.8487     | 5.7833 | 5.5792  | 5.5750  |
| FXTN 07-46   | PIBD0714J466    | 6.5000  | 4.5Y  | 10/4/2014  | 1538 | 4.21  | 742.310000   | 5.8750     | 3:12:13 PM  | 5.8365     | 5.8029 | 5.6041  | 5.5990  |
| SPTB 10-03   | SPTB1014J037    | 12.2500 | 4.5Y  | 10/14/2014 | 1548 | 4.24  |              |            |             |            | 5.8225 | 5.6289  | 5.6229  |
| FXTN 10-36   | PIBD1015B367    | 12.3750 | 5Y    | 2/24/2015  | 1681 | 4.61  | 0.600000     | 5.8000     | 2:34:23 PM  | 5.8000     | 6.0830 | 5.9590  | 5.9416  |
| FXTN 05-68   | PIBD0515E685    | 6.3750  | 5Y    | 5/13/2015  | 1759 | 4.82  | 15.000000    | 6.1350     | 3:30:39 PM  | 6.1350     | 6.2358 | 6.1527  | 6.1284  |
| FXTN 07-47 * | PIBD0715E477    | 8.3750  | 5Y    | 5/22/2015  | 1768 | 4.84  | 3.427000     | 6.1500     | 9:44:41 AM  | 6.1500     | 6.2535 | 6.1750  | 6.1500  |
| FXTN 10-37   | PIBD1015H370    | 11.8750 | 5.5Y  | 8/25/2015  | 1863 | 5.10  |              |            |             |            | 6.2628 | 6.1653  | 6.1616  |
| FXTN 10-38   | PIBD1015L384    | 10.1250 | 5.5Y  | 12/15/2015 | 1975 | 5.41  |              |            |             |            | 6.2738 | 6.1538  | 6.1753  |
| FXTN 10-39   | PIBD1016A393    | 9.2500  | 5.5Y  | 1/12/2016  | 2003 | 5.49  |              |            |             |            | 6.2766 | 6.1509  | 6.1788  |
| FXTN 07-48   | PIBD0716A488    | 7.0000  | 6Y    | 1/27/2016  | 2018 | 5.53  | 1,200.000000 | 6.2000     | 3:15:36 PM  | 6.1806     | 6.2781 | 6.1494  | 6.1806  |
| FXTN 10-40   | PIBD1016C407    | 7.5000  | 6Y    | 3/30/2016  | 2081 | 5.70  |              |            |             |            | 6.3266 | 6.2033  | 6.2387  |
| FXTN 10-41   | PIBD1016D416    | 7.0000  | 6Y    | 4/27/2016  | 2109 | 5.78  |              |            |             |            | 6.3482 | 6.2272  | 6.2646  |
| FXTN 10-42   | PIBD1016I420    | 9.1250  | 6.5Y  | 9/4/2016   | 2239 | 6.13  | 2,368.460848 | 6.4400     | 3:19:10 PM  | 6.3846     | 6.4485 | 6.3384  | 6.3846  |
| RTB 07-01    | PIID0716I018    | 7.0000  | 6.5Y  | 9/24/2016  | 2259 | 6.19  | 700.000000   | 6.7000     | 4:10:27 PM  | 6.6625     | 6.5027 | 6.3603  | 6.4024  |
| FXTN 10-43   | PIBD1016K436    | 6.2500  | 6.5Y  | 11/16/2016 | 2312 | 6.33  |              |            |             |            | 6.6463 | 6.4182  | 6.4498  |
| FXTN 07-49   | PIBD0717C493    | 7.0000  | 7Y    | 3/31/2017  | 2447 | 6.70  | 900.000000   | 6.6200     | 11:06:08 AM | 6.5919     | 7.0121 | 6.5657  | 6.5705  |
| FXTN 20-01 * | PIBD2017D011    | 14.3750 | 7Y    | 4/24/2017  | 2471 | 6.77  |              |            |             |            | 7.0772 | 6.5919  | 6.5919  |
| FXTN 10-44   | PIBD1017H447    | 7.7500  | 7.5Y  | 8/23/2017  | 2592 | 7.10  | 0.331000     | 6.3750     | 9:47:24 AM  | 6.3750     | 7.1386 | 6.6695  | 6.6759  |
| FXTN 10-45   | PIBD1018A451    | 5.8750  | 8Y    | 1/31/2018  | 2753 | 7.54  |              |            |             |            | 7.2203 | 6.7726  | 6.7877  |
| FXTN 10-47   | PIBD1018K478    | 8.8750  | 8.5Y  | 11/20/2018 | 3046 | 8.35  |              |            |             |            | 7.3690 | 6.9604  | 6.9911  |
| FXTN 10-48   | PIBD1019B485    | 7.8750  | 9Y    | 2/19/2019  | 3137 | 8.59  | 1,725.984000 | 7.3000     | 11:01:08 AM | 7.2211     | 7.4152 | 7.0187  | 7.0543  |
| FXTN 10-50 * | PIBD1020B508    | 7.7500  | 10Y   | 2/18/2020  | 3501 | 9.59  | 622.798000   | 7.3500     | 3:11:00 PM  | 7.3070     | 7.6000 | 7.2520  | 7.3070  |
| FXTN 20-02   | PIBD2022C021    | 15.0000 | 12Y   | 3/14/2022  | 4256 | 11.66 |              |            |             |            | 7.8040 | 7.5082  | 7.5461  |
| FXTN 20-03   | PIBD2022J033    | 12.7500 | 13Y   | 10/17/2022 | 4473 | 12.25 |              |            |             |            | 7.8626 | 7.5819  | 7.6148  |
| FXTN 20-04   | PIBD2023B048    | 13.0000 | 13Y   | 2/20/2023  | 4599 | 12.60 |              |            |             |            | 7.8967 | 7.6246  | 7.6547  |
| FXTN 20-05   | PIBD2023E054    | 11.8750 | 13Y   | 5/29/2023  | 4697 | 12.87 |              |            |             |            | 7.9231 | 7.6579  | 7.6857  |
| FXTN 20-06   | PIBD2023J068    | 11.3750 | 14Y   | 10/23/2023 | 4844 | 13.27 |              |            |             |            | 7.9629 | 7.7078  | 7.7323  |
| FXTN 20-07   | PIBD2024F075    | 12.3750 | 14Y   | 6/3/2024   | 5068 | 13.88 |              |            |             |            | 8.0234 | 7.7838  | 7.8032  |
| FXTN 20-08   | PIBD2024H086    | 12.8750 | 15Y   | 8/5/2024   | 5131 | 14.06 |              |            |             |            | 8.0404 | 7.8052  | 7.8232  |
| FXTN 20-09   | PIBD2024K091    | 13.7500 | 15Y   | 11/11/2024 | 5229 | 14.33 |              |            |             |            | 8.0669 | 7.8385  | 7.8542  |
| FXTN 20-10   | PIBD2025D103    | 12.1250 | 15Y   | 4/14/2025  | 5383 | 14.75 |              |            |             |            | 8.1085 | 7.8907  | 7.9030  |
| FXTN 20-11   | PIBD2025J116    | 12.1250 | 16Y   | 10/20/2025 | 5572 | 15.27 |              |            |             |            | 8.1596 | 7.9549  | 7.9628  |
| FXTN 25-01   | PIBD2525K015    | 18.2500 | 16Y   | 11/29/2025 | 5612 | 15.38 |              |            |             |            | 8.1704 | 7.9684  | 7.9755  |
| FXTN 20-12   | PIBD2026A122    | 10.2500 | 16Y   | 1/19/2026  | 5663 | 15.52 |              |            |             |            | 8.1841 | 7.9857  | 7.9916  |
| FXTN 20-13   | PIBD2026L139    | 8.0000  | 17Y   | 12/7/2026  | 5985 | 16.40 |              |            |             |            | 8.2711 | 8.0950  | 8.0936  |
| FXTN 20-14   | PIBD2027I140    | 8.6250  | 18Y   | 9/6/2027   | 6258 | 17.15 |              |            |             |            | 8.3449 | 8.1877  | 8.1800  |
| FXTN 20-15   | PIBD2028L151    | 9.5000  | 19Y   | 12/4/2028  | 6713 | 18.39 |              |            |             |            | 8.4678 | 8.3421  | 8.3241  |
| FXTN 20-16 * | PIBD2030E166    | 8.7500  | 20Y   | 5/27/2030  | 7252 | 19.87 | 429.852448   | 8.5000     | 4:11:19 PM  | 8.4948     | 8.6135 | 8.5250  | 8.4948  |
| FXTN 25-02   | PIBD2530G029    | 12.5000 | 21Y   | 7/28/2030  | 7314 | 20.04 |              |            |             |            | 8.6320 | 8.5431  | 8.5122  |
| FXTN 25-03   | PIBD2531A032    | 11.2500 | 21Y   | 1/26/2031  | 7496 | 20.54 |              |            |             |            | 8.6865 | 8.5964  | 8.5632  |
| FXTN 25-04   | PIBD2531J042    | 9.3750  | 22Y   | 10/5/2031  | 7748 | 21.23 |              |            |             |            | 8.7620 | 8.6702  | 8.6339  |

**Interpolated Bonds**  
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|--------------|-----------------|--------|-------|------------|------|-------|-------------|------------|-------------|------------|--------|---------|---------|
| FXTN 25-05   | PIBD2532K057    | 8.5000 | 23Y   | 11/29/2032 | 8169 | 22.38 |             |            |             |            | 8.8881 | 8.7934  | 8.7520  |
| FXTN 25-06 * | PIBD2534K062    | 9.2500 | 25Y   | 11/5/2034  | 8875 | 24.32 |             |            |             |            | 9.0996 | 9.0000  | 8.9500  |