

Interpolated Bonds
April 14, 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 04-18	PIBD0410D181	6.5000	<1M	4/20/2010	5	0.01					3.9792	3.9612	3.9700
FXTN 10-18	PIBD1010D188	13.8750	<1M	4/27/2010	12	0.03					3.9427	3.8933	3.9176
FXTN 07-34	PIBD0710E348	11.8750	<1M	5/8/2010	23	0.06					3.8854	3.7867	3.8352
FXTN 10-19	PIBD1010E196	14.2500	1M	5/25/2010	40	0.11					3.8444	3.6936	3.7588
FXTN 10-20	PIBD1010F202	14.1250	2M	6/22/2010	68	0.19					3.9208	3.7573	3.7867
FXTN 10-21	PIBD1010G210	14.5000	3M	7/20/2010	96	0.26					3.9924	3.8218	3.8368
FXTN 05-59	PIBD0510G595	10.7500	3M	7/21/2010	97	0.27					3.9944	3.8242	3.8415
RTB 03-05	PIID0310H057	6.8750	4M	8/1/2010	108	0.30	49.333000	4.2500	11:20:20 AM	4.0166	4.0158	3.8507	3.8933
FXTN 10-22	PIBD1010H228	14.6250	4M	8/10/2010	117	0.32					4.0333	3.8724	3.9356
FXTN 10-23	PIBD1010I236	14.6250	5M	9/1/2010	139	0.38					4.0760	3.9254	4.0391
RTB 05-04	PIID0510H043	10.6250	5M	9/8/2010	146	0.40	15.000000	4.2500	3:03:18 PM	4.4165	4.0896	3.9423	4.0720
FXTN 05-60	PIBD0510I600	10.8750	5M	9/22/2010	160	0.44	0.850000	4.5000	3:21:45 PM	4.5000	4.1169	3.9761	4.1378
FXTN 05-61	PIBD0510L615	9.3750	8M	12/1/2010	230	0.63					4.2472	4.1021	4.2524
FXTN 10-26	PIBD1010L261	17.5000	8M	12/21/2010	250	0.68					4.2837	4.1329	4.2589
FXTN 03-17	PIBD0311A175	5.3750	9M	1/17/2011	277	0.76					4.3330	4.1745	4.2677
FXTN 10-27	PIBD1011A278	17.5000	9M	1/18/2011	278	0.76					4.3349	4.1761	4.2680
FXTN 07-35	PIBD0711A354	11.0000	10M	1/22/2011	282	0.77					4.3422	4.1822	4.2693
FXTN 05-62	PIBD0511C622	8.5000	11M	3/3/2011	322	0.88	74.073000	4.5250	3:36:16 PM	4.5182	4.4152	4.2438	4.2822
FXTN 07-36	PIBD0711D360	12.0000	1Y	4/15/2011	365	1.00					4.4870	4.3099	4.3065
FXTN 05-63	PIBD0511F638	10.6250	1.5Y	6/22/2011	433	1.19					4.5606	4.4134	4.4064
FXTN 07-37	PIBD0711G376	12.0000	1.5Y	7/22/2011	463	1.27					4.5931	4.4591	4.4505
RTB 03-06	PIID0311G065	8.5000	1.5Y	7/31/2011	472	1.29	0.250000	4.5250	11:09:36 AM	4.5250	4.6028	4.4728	4.4637
SPTB 10-01	SPTB1011I016	15.5000	1.5Y	9/20/2011	523	1.43					4.6580	4.5505	4.5387
FXTN 10-28	PIBD1011J288	16.5000	1.5Y	10/11/2011	544	1.49					4.6807	4.5825	4.5695
FXTN 05-64	PIBD0511J642	7.2500	2Y	10/19/2011	552	1.51					4.6894	4.5947	4.5813
RTB 05-05	PIID0511L054	5.8750	2Y	12/6/2011	600	1.64	5.012000	4.9500	11:08:24 AM	4.9500	4.7413	4.6677	4.6518
FXTN 04-19	PIBD0411L191	5.8750	2Y	12/13/2011	607	1.66					4.7489	4.6784	4.6621
FXTN 03-18	PIBD0312A182	5.8750	2Y	1/8/2012	633	1.73					4.7770	4.7180	4.7003
SPTB 10-02	SPTB1012A021	14.0000	2Y	1/31/2012	656	1.80					4.8019	4.7530	4.7341
FXTN 05-65 *	PIBD0512B658	5.7500	2Y	2/21/2012	677	1.85	3.366000	4.7750	3:21:36 PM	4.6930	4.8246	4.7850	4.7650
FXTN 10-29	PIBD1012D291	13.0000	2.5Y	4/25/2012	741	2.03					4.8936	4.8357	4.8188
FXTN 07-39	PIBD0712D395	11.5000	2.5Y	4/28/2012	744	2.04					4.8968	4.8381	4.8213
RTB 05-06	PIID0512H067	7.1250	2.5Y	8/1/2012	839	2.30	0.100000	5.4000	11:23:15 AM	5.4000	4.9992	4.9134	4.9012
FXTN 07-40	PIBD0712H408	11.3750	2.5Y	8/18/2012	856	2.35					5.0176	4.9269	4.9155
RTB 03-07	PIID0312I070	5.2500	2.5Y	9/24/2012	893	2.45	2.576000	5.0250	12:15:19 PM	5.1055	5.0574	4.9562	4.9466
FXTN 10-30	PIBD1012J302	12.1250	3Y	10/17/2012	916	2.51					5.0822	4.9744	4.9659
FXTN 07-41	PIBD0712K413	10.5000	3Y	11/17/2012	947	2.59					5.1156	4.9990	4.9920
FXTN 07-42	PIBD0713A421	9.0000	3Y	1/5/2013	996	2.73					5.1685	5.0378	5.0331
FXTN 03-19	PIBD0313A199	5.2500	3Y	1/7/2013	998	2.73	1.500000	5.0250	2:52:01 PM	5.0250	5.1706	5.0394	5.0348
FXTN 07-43	PIBD0713C438	8.7500	3Y	3/3/2013	1053	2.88	150.000000	5.1020	9:44:52 AM	5.1020	5.2299	5.0830	5.0811
FXTN 05-66	PIBD0513C664	6.6250	3Y	3/13/2013	1063	2.91					5.2407	5.0909	5.0895
FXTN 10-31 *	PIBD1013C316	12.7500	3Y	3/27/2013	1077	2.95					5.2558	5.1020	5.1012
FXTN 10-32	PIBD1013E320	11.7500	3.5Y	5/15/2013	1126	3.08					5.3444	5.1913	5.1907

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FXTN 07-44	PIBD0713F446	9.6250	3.5Y	6/29/2013	1171	3.21					5.4259	5.2734	5.2729
RTB 05-07	PIID0513G075	9.0000	3.5Y	7/31/2013	1203	3.30					5.4838	5.3317	5.3313
FXTN 10-33	PIBD1013J337	11.0000	3.5Y	10/9/2013	1273	3.49					5.6105	5.4593	5.4591
FXTN 07-45	PIBD0713K457	7.1250	4Y	11/2/2013	1297	3.55					5.6539	5.5031	5.5029
FXTN 05-67	PIBD0514A673	6.2500	4Y	1/27/2014	1383	3.79	2,940.000000	5.7725	2:57:29 PM	5.7640	5.8095	5.6599	5.6599
FXTN 10-34 *	PIBD1014C341	12.3750	4Y	3/25/2014	1440	3.95					5.9127	5.7638	5.7640
FXTN 10-35	PIBD1014G356	12.7500	4.5Y	7/15/2014	1552	4.25					6.0638	5.9425	5.9376
RTB 05-08	PIID0514I080	6.2500	4.5Y	9/24/2014	1623	4.45	488.467000	6.0950	3:36:11 PM	6.0960	6.1597	6.0558	6.0477
FXTN 07-46	PIBD0714J466	6.5000	4.5Y	10/4/2014	1633	4.47					6.1732	6.0718	6.0632
SPTB 10-03	SPTB1014J037	12.2500	4.5Y	10/14/2014	1643	4.50					6.1867	6.0877	6.0788
FXTN 10-36 *	PIBD1015B367	12.3750	5Y	2/24/2015	1776	4.87					6.3662	6.3000	6.2850
FXTN 07-47	PIBD0715E477	8.3750	5.5Y	5/22/2015	1863	5.10	50.000000	6.2750	10:12:45 AM	6.2750	6.5043	6.4413	6.4303
FXTN 10-37	PIBD1015H370	11.8750	5.5Y	8/25/2015	1958	5.36					6.6551	6.5957	6.5889
FXTN 10-38	PIBD1015L384	10.1250	6Y	12/15/2015	2070	5.67					6.8329	6.7776	6.7759
FXTN 10-39	PIBD1016A393	9.2500	6Y	1/12/2016	2098	5.75					6.8773	6.8231	6.8226
FXTN 07-48	PIBD0716A488	7.0000	6Y	1/27/2016	2113	5.79	2,863.425000	6.8500	4:04:57 PM	6.8477	6.9012	6.8474	6.8477
FXTN 10-40	PIBD1016C407	7.5000	6Y	3/30/2016	2176	5.96					6.9593	6.8938	6.8939
FXTN 10-41	PIBD1016D416	7.0000	6.5Y	4/27/2016	2204	6.04					6.9851	6.9144	6.9144
FXTN 10-42	PIBD1016I420	9.1250	6.5Y	9/4/2016	2334	6.39	101.000000	6.9800	3:21:13 PM	7.0097	7.1050	7.0100	7.0097
RTB 07-01	PIID0716I018	7.0000	6.5Y	9/24/2016	2354	6.45	9.356000	7.1000	3:12:59 PM	6.9324	7.1249	7.0283	7.0232
FXTN 10-43	PIBD1016K436	6.2500	7Y	11/16/2016	2407	6.59					7.1775	7.0767	7.0589
FXTN 07-49 *	PIBD0717C493	7.0000	7Y	3/31/2017	2542	6.96					7.3115	7.2000	7.1500
FXTN 20-01	PIBD2017D011	14.3750	7.5Y	4/24/2017	2566	7.03					7.3286	7.2171	7.1648
FXTN 10-44	PIBD1017H447	7.7500	7.5Y	8/23/2017	2687	7.36					7.4145	7.3032	7.2394
FXTN 10-45	PIBD1018A451	5.8750	8Y	1/31/2018	2848	7.80					7.5287	7.4177	7.3387
FXTN 10-47	PIBD1018K478	8.8750	9Y	11/20/2018	3141	8.61					7.7367	7.6262	7.5193
FXTN 10-48	PIBD1019B485	7.8750	9Y	2/19/2019	3232	8.85	300.000000	7.5250	4:02:43 PM	7.5408	7.8013	7.6910	7.5754
FXTN 10-50 *	PIBD1020B508	7.7500	10Y	2/18/2020	3596	9.85	265.000000	7.8750	2:58:39 PM	7.7998	8.0596	7.9500	7.7998
FXTN 20-02	PIBD2022C021	15.0000	12Y	3/14/2022	4351	11.92					8.3078	8.1968	8.0819
FXTN 20-03	PIBD2022J033	12.7500	13Y	10/17/2022	4568	12.52					8.3791	8.2677	8.1630
FXTN 20-04	PIBD2023B048	13.0000	13Y	2/20/2023	4694	12.86					8.4205	8.3089	8.2101
FXTN 20-05	PIBD2023E054	11.8750	14Y	5/29/2023	4792	13.13					8.4527	8.3410	8.2467
FXTN 20-06	PIBD2023J068	11.3750	14Y	10/23/2023	4939	13.53					8.5011	8.3890	8.3017
FXTN 20-07	PIBD2024F075	12.3750	15Y	6/3/2024	5163	14.15					8.5747	8.4623	8.3854
FXTN 20-08	PIBD2024H086	12.8750	15Y	8/5/2024	5226	14.32					8.5954	8.4828	8.4089
FXTN 20-09	PIBD2024K091	13.7500	15Y	11/11/2024	5324	14.59					8.6276	8.5149	8.4455
FXTN 20-10	PIBD2025D103	12.1250	15Y	4/14/2025	5478	15.01					8.6782	8.5652	8.5030
FXTN 20-11	PIBD2025J116	12.1250	16Y	10/20/2025	5667	15.53					8.7403	8.6270	8.5737
FXTN 25-01	PIBD2525K015	18.2500	16Y	11/29/2025	5707	15.64					8.7535	8.6401	8.5886
FXTN 20-12	PIBD2026A122	10.2500	16Y	1/19/2026	5758	15.78					8.7703	8.6568	8.6077
FXTN 20-13	PIBD2026L139	8.0000	17Y	12/7/2026	6080	16.66					8.8761	8.7620	8.7280
FXTN 20-14	PIBD2027I140	8.6250	18Y	9/6/2027	6353	17.41					8.9658	8.8513	8.8300
FXTN 20-15 *	PIBD2028L151	9.5000	20Y	12/4/2028	6808	18.65					9.1154	9.0000	9.0000

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FXTN 25-02	PIBD2530G029	12.5000	21Y	7/28/2030	7409	20.30					9.1459	9.0278	9.0278
FXTN 25-03	PIBD2531A032	11.2500	21Y	1/26/2031	7591	20.80					9.1551	9.0362	9.0362
FXTN 25-04	PIBD2531J042	9.3750	22Y	10/5/2031	7843	21.49	132.000000	8.7800	3:38:32 PM	8.8041	9.1679	9.0479	9.0479
FXTN 25-05	PIBD2532K057	8.5000	23Y	11/29/2032	8264	22.64					9.1892	9.0673	9.0673
FXTN 25-06 *	PIBD2534K062	9.2500	25Y	11/5/2034	8970	24.58					9.2250	9.1000	9.1000