

**Interpolated Bonds**  
**April 19, 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 10-18	PIBD1010D188	13.8750	<1M	4/27/2010	7	0.02					3.9847	3.9786	3.9752
FXTN 07-34	PIBD0710E348	11.8750	<1M	5/8/2010	18	0.05					3.9567	3.9393	3.9298
FXTN 10-19	PIBD1010E196	14.2500	1M	5/25/2010	35	0.10					3.9133	3.8786	3.8595
FXTN 10-20	PIBD1010F202	14.1250	2M	6/22/2010	63	0.17					3.9457	3.8964	3.8852
FXTN 10-21	PIBD1010G210	14.5000	3M	7/20/2010	91	0.25					3.9820	3.9187	3.9162
FXTN 05-59	PIBD0510G595	10.7500	3M	7/21/2010	92	0.25					3.9832	3.9194	3.9173
RTB 03-05	PIID0310H057	6.8750	4M	8/1/2010	103	0.28	0.300000	4.8000	10:39:37 AM	4.8000	3.9977	3.9316	3.9316
FXTN 10-22	PIBD1010H228	14.6250	4M	8/10/2010	112	0.31					4.0099	3.9464	3.9464
FXTN 10-23	PIBD1010I236	14.6250	5M	9/1/2010	134	0.37					4.0396	3.9827	3.9827
RTB 05-04	PIID0510H043	10.6250	5M	9/8/2010	141	0.39	2.075000	4.9000	10:45:33 AM	4.9000	4.0490	3.9942	3.9942
FXTN 05-60	PIBD0510I600	10.8750	5M	9/22/2010	155	0.42					4.0679	4.0173	4.0173
FXTN 05-61	PIBD0510L615	9.3750	8M	12/1/2010	225	0.62					4.1943	4.1554	4.1500
FXTN 10-26	PIBD1010L261	17.5000	8M	12/21/2010	245	0.67					4.2396	4.2014	4.1929
FXTN 03-17	PIBD0311A175	5.3750	9M	1/17/2011	272	0.75					4.3006	4.2634	4.2507
FXTN 10-27	PIBD1011A278	17.5000	9M	1/18/2011	273	0.75					4.3029	4.2657	4.2529
FXTN 07-35	PIBD0711A354	11.0000	9M	1/22/2011	277	0.76					4.3119	4.2749	4.2614
FXTN 05-62	PIBD0511C622	8.5000	11M	3/3/2011	317	0.87	9.884000	4.4750	12:08:58 PM	4.4750	4.4024	4.3669	4.3471
FXTN 07-36	PIBD0711D360	12.0000	1Y	4/15/2011	360	0.99	0.600000	5.0500	2:26:30 PM	5.0500	4.4886	4.4536	4.4293
FXTN 05-63	PIBD0511F638	10.6250	1.5Y	6/22/2011	428	1.17					4.5594	4.5182	4.4992
FXTN 07-37	PIBD0711G376	12.0000	1.5Y	7/22/2011	458	1.25	2.000000	5.1000	2:25:53 PM	5.1000	4.5906	4.5467	4.5300
RTB 03-06	PIID0311G065	8.5000	1.5Y	7/31/2011	467	1.28	0.155000	4.6500	11:35:07 AM	4.6500	4.6000	4.5552	4.5393
SPTB 10-01	SPTB1011I016	15.5000	1.5Y	9/20/2011	518	1.42					4.6531	4.6037	4.5917
FXTN 10-28	PIBD1011J288	16.5000	1.5Y	10/11/2011	539	1.48	3.509000	4.6000	3:48:26 PM	4.6000	4.6750	4.6236	4.6133
FXTN 05-64	PIBD0511J642	7.2500	1.5Y	10/19/2011	547	1.50					4.6833	4.6312	4.6215
RTB 05-05	PIID0511L054	5.8750	2Y	12/6/2011	595	1.63					4.7333	4.6768	4.6708
FXTN 04-19	PIBD0411L191	5.8750	2Y	12/13/2011	602	1.65					4.7406	4.6835	4.6780
FXTN 03-18	PIBD0312A182	5.8750	2Y	1/8/2012	628	1.72					4.7676	4.7082	4.7048
SPTB 10-02	SPTB1012A021	14.0000	2Y	1/31/2012	651	1.78					4.7916	4.7300	4.7284
FXTN 05-65 *	PIBD0512B658	5.7500	2Y	2/21/2012	672	1.84	2.030000	4.6750	2:17:00 PM	4.5861	4.8135	4.7500	4.7500
FXTN 10-29	PIBD1012D291	13.0000	2.5Y	4/25/2012	736	2.02					4.8915	4.8220	4.8220
FXTN 07-39	PIBD0712D395	11.5000	2.5Y	4/28/2012	739	2.02					4.8951	4.8254	4.8254
RTB 05-06	PIID0512H067	7.1250	2.5Y	8/1/2012	834	2.28	2.468000	5.0000	3:58:25 PM	5.0919	5.0109	4.9322	4.9322
FXTN 07-40	PIBD0712H408	11.3750	2.5Y	8/18/2012	851	2.33					5.0316	4.9514	4.9514
RTB 03-07	PIID0312I070	5.2500	2.5Y	9/24/2012	888	2.43	16.500000	5.0300	3:03:04 PM	5.0345	5.0767	4.9930	4.9930
FXTN 10-30	PIBD1012J302	12.1250	2.5Y	10/17/2012	911	2.50					5.1047	5.0189	5.0189
FXTN 07-41	PIBD0712K413	10.5000	3Y	11/17/2012	942	2.58					5.1425	5.0537	5.0537
FXTN 07-42	PIBD0713A421	9.0000	3Y	1/5/2013	991	2.72					5.2022	5.1089	5.1089
FXTN 03-19	PIBD0313A199	5.2500	3Y	1/7/2013	993	2.72	2.000000	5.0300	3:03:47 PM	5.0300	5.2047	5.1111	5.1111
FXTN 07-43	PIBD0713C438	8.7500	3Y	3/3/2013	1048	2.87					5.2717	5.1730	5.1730
FXTN 05-66	PIBD0513C664	6.6250	3Y	3/13/2013	1058	2.90					5.2839	5.1842	5.1842
FXTN 10-31 *	PIBD1013C316	12.7500	3Y	3/27/2013	1072	2.94					5.3010	5.2000	5.2000
FXTN 10-32	PIBD1013E320	11.7500	3.5Y	5/15/2013	1121	3.07					5.3836	5.2794	5.2794
FXTN 07-44	PIBD0713F446	9.6250	3.5Y	6/29/2013	1166	3.19					5.4596	5.3524	5.3524

**Interpolated Bonds**  
**April 19, 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
RTB 05-07	PIID0513G075	9.0000	3.5Y	7/31/2013	1198	3.28					5.5136	5.4043	5.4042
FXTN 10-33	PIBD1013J337	11.0000	3.5Y	10/9/2013	1268	3.47					5.6317	5.5178	5.5177
FXTN 07-45	PIBD0713K457	7.1250	4Y	11/2/2013	1292	3.54					5.6722	5.5567	5.5566
FXTN 05-67	PIBD0514A673	6.2500	4Y	1/27/2014	1378	3.78	2,163.674000	5.7900	4:14:53 PM	5.7884	5.8173	5.6962	5.6960
FXTN 10-34 *	PIBD1014C341	12.3750	4Y	3/25/2014	1435	3.93					5.9135	5.7886	5.7884
FXTN 10-35	PIBD1014G356	12.7500	4.5Y	7/15/2014	1547	4.24					6.0736	5.9590	5.9589
RTB 05-08	PIID0514I080	6.2500	4.5Y	9/24/2014	1618	4.43	59.442000	6.1250	4:09:29 PM	6.1427	6.1751	6.0671	6.0670
FXTN 07-46	PIBD0714J466	6.5000	4.5Y	10/4/2014	1628	4.46	283.493000	6.1500	4:10:00 PM	6.1459	6.1894	6.0823	6.0823
SPTB 10-03	SPTB1014J037	12.2500	4.5Y	10/14/2014	1638	4.49					6.2037	6.0976	6.0975
FXTN 10-36 *	PIBD1015B367	12.3750	5Y	2/24/2015	1771	4.85					6.3938	6.3000	6.3000
FXTN 07-47	PIBD0715E477	8.3750	5.5Y	5/22/2015	1858	5.09					6.5357	6.4472	6.4463
FXTN 10-37	PIBD1015H370	11.8750	5.5Y	8/25/2015	1953	5.35					6.6907	6.6078	6.6061
FXTN 10-38	PIBD1015L384	10.1250	6Y	12/15/2015	2065	5.66					6.8733	6.7973	6.7944
FXTN 10-39	PIBD1016A393	9.2500	6Y	1/12/2016	2093	5.73					6.9190	6.8446	6.8415
FXTN 07-48	PIBD0716A488	7.0000	6Y	1/27/2016	2108	5.78	210.000000	6.8625	3:54:28 PM	6.8668	6.9435	6.8700	6.8668
FXTN 10-40	PIBD1016C407	7.5000	6Y	3/30/2016	2171	5.95					6.9928	6.9128	6.9104
FXTN 10-41	PIBD1016D416	7.0000	6.5Y	4/27/2016	2199	6.02					7.0147	6.9318	6.9299
FXTN 10-42	PIBD1016I420	9.1250	6.5Y	9/4/2016	2329	6.38	115.000000	7.0200	10:09:16 AM	7.0200	7.1165	7.0200	7.0200
RTB 07-01	PIID0716I018	7.0000	6.5Y	9/24/2016	2349	6.44	7.220000	6.9250	3:16:32 PM	6.9250	7.1320	7.0373	7.0373
FXTN 10-43	PIBD1016K436	6.2500	7Y	11/16/2016	2402	6.58					7.1728	7.0832	7.0832
FXTN 07-49 *	PIBD0717C493	7.0000	7Y	3/31/2017	2537	6.95					7.2769	7.2000	7.2000
FXTN 20-01	PIBD2017D011	14.3750	7.5Y	4/24/2017	2561	7.02					7.2933	7.2159	7.2159
FXTN 10-44	PIBD1017H447	7.7500	7.5Y	8/23/2017	2682	7.35					7.3759	7.2963	7.2963
FXTN 10-45	PIBD1018A451	5.8750	8Y	1/31/2018	2843	7.79					7.4857	7.4032	7.4032
FXTN 10-47	PIBD1018K478	8.8750	9Y	11/20/2018	3136	8.59					7.6857	7.5978	7.5978
FXTN 10-48	PIBD1019B485	7.8750	9Y	2/19/2019	3227	8.84					7.7478	7.6583	7.6583
FXTN 10-50 *	PIBD1020B508	7.7500	10Y	2/18/2020	3591	9.84					7.9962	7.9000	7.9000
FXTN 20-02	PIBD2022C021	15.0000	12Y	3/14/2022	4346	11.91					8.2597	8.1586	8.1586
FXTN 20-03	PIBD2022J033	12.7500	13Y	10/17/2022	4563	12.50					8.3354	8.2329	8.2329
FXTN 20-04	PIBD2023B048	13.0000	13Y	2/20/2023	4689	12.85					8.3794	8.2760	8.2760
FXTN 20-05	PIBD2023E054	11.8750	14Y	5/29/2023	4787	13.12					8.4136	8.3096	8.3096
FXTN 20-06	PIBD2023J068	11.3750	14Y	10/23/2023	4934	13.52					8.4649	8.3599	8.3599
FXTN 20-07	PIBD2024F075	12.3750	15Y	6/3/2024	5158	14.13					8.5431	8.4366	8.4366
FXTN 20-08	PIBD2024H086	12.8750	15Y	8/5/2024	5221	14.30					8.5651	8.4582	8.4582
FXTN 20-09	PIBD2024K091	13.7500	15Y	11/11/2024	5319	14.57					8.5993	8.4918	8.4918
FXTN 20-10	PIBD2025D103	12.1250	15Y	4/14/2025	5473	14.99					8.6531	8.5445	8.5445
FXTN 20-11	PIBD2025J116	12.1250	16Y	10/20/2025	5662	15.51					8.7190	8.6092	8.6092
FXTN 25-01	PIBD2525K015	18.2500	16Y	11/29/2025	5702	15.62					8.7330	8.6229	8.6229
FXTN 20-12	PIBD2026A122	10.2500	16Y	1/19/2026	5753	15.76					8.7508	8.6404	8.6404
FXTN 20-13	PIBD2026L139	8.0000	17Y	12/7/2026	6075	16.64					8.8632	8.7507	8.7507
FXTN 20-14	PIBD2027I140	8.6250	18Y	9/6/2027	6348	17.39					8.9585	8.8442	8.8442
FXTN 20-15 *	PIBD2028L151	9.5000	20Y	12/4/2028	6803	18.64					9.1173	9.0000	9.0000
FXTN 25-02	PIBD2530G029	12.5000	21Y	7/28/2030	7404	20.28					9.1488	9.0278	9.0278

**Interpolated Bonds**  
**April 19, 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 25-03	PIBD2531A032	11.2500	21Y	1/26/2031	7586	20.78					9.1584	9.0362	9.0362
FXTN 25-04	PIBD2531J042	9.3750	22Y	10/5/2031	7838	21.47					9.1716	9.0479	9.0479
FXTN 25-05	PIBD2532K057	8.5000	23Y	11/29/2032	8259	22.63					9.1937	9.0673	9.0673
FXTN 25-06 *	PIBD2534K062	9.2500	25Y	11/5/2034	8965	24.56	3.500000	8.9000	9:15:00 AM	8.9000	9.2308	9.1000	9.1000