

Interpolated Bonds
April 22, 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	4	0.01					3.9903	3.9769	3.9769
FXTN 07-34	PIBD0710E348	11.8750	<1M	5/8/2010	15	0.04					3.9547	3.8920	3.8920
FXTN 10-19	PIBD1010E196	14.2500	1M	5/25/2010	32	0.09					3.8998	3.7608	3.7609
FXTN 10-20	PIBD1010F202	14.1250	2M	6/22/2010	60	0.16					3.9377	3.8360	3.8360
FXTN 10-21	PIBD1010G210	14.5000	3M	7/20/2010	88	0.24					3.9804	3.9219	3.9219
FXTN 05-59	PIBD0510G595	10.7500	3M	7/21/2010	89	0.24					3.9819	3.9250	3.9250
RTB 03-05	PIID0310H057	6.8750	4M	8/1/2010	100	0.27	4.998000	4.9250	2:51:34 PM	4.9251	3.9962	3.9419	3.9392
FXTN 10-22	PIBD1010H228	14.6250	4M	8/10/2010	109	0.30					4.0079	3.9556	3.9508
FXTN 10-23	PIBD1010I236	14.6250	5M	9/1/2010	131	0.36					4.0364	3.9893	3.9791
RTB 05-04	PIID0510H043	10.6250	5M	9/8/2010	138	0.38	0.650000	4.3250	11:56:04 AM	4.3192	4.0455	4.0001	3.9881
FXTN 05-60	PIBD0510I600	10.8750	5M	9/22/2010	152	0.42					4.0637	4.0215	4.0062
FXTN 05-61	PIBD0510L615	9.3750	8M	12/1/2010	222	0.61					4.1873	4.1522	4.1352
FXTN 10-26	PIBD1010L261	17.5000	8M	12/21/2010	242	0.66					4.2289	4.1941	4.1795
FXTN 03-17	PIBD0311A175	5.3750	9M	1/17/2011	269	0.74					4.2851	4.2505	4.2392
FXTN 10-27	PIBD1011A278	17.5000	9M	1/18/2011	270	0.74					4.2872	4.2526	4.2414
FXTN 07-35	PIBD0711A354	11.0000	9M	1/22/2011	274	0.75					4.2955	4.2610	4.2503
FXTN 05-62	PIBD0511C622	8.5000	11M	3/3/2011	314	0.86	65.000000	4.5250	12:14:38 PM	4.5296	4.3786	4.3446	4.3388
FXTN 07-36	PIBD0711D360	12.0000	1Y	4/15/2011	357	0.98					4.4681	4.4345	4.4339
FXTN 05-63	PIBD0511F638	10.6250	1.5Y	6/22/2011	425	1.16					4.5492	4.5076	4.5076
FXTN 07-37	PIBD0711G376	12.0000	1.5Y	7/22/2011	455	1.25					4.5829	4.5374	4.5374
RTB 03-06	PIID0311G065	8.5000	1.5Y	7/31/2011	464	1.27					4.5930	4.5463	4.5463
SPTB 10-01	SPTB1011I016	15.5000	1.5Y	9/20/2011	515	1.41					4.6502	4.5970	4.5970
FXTN 10-28	PIBD1011J288	16.5000	1.5Y	10/11/2011	536	1.47	1.500000	4.6000	3:45:07 PM	4.6000	4.6738	4.6179	4.6179
FXTN 05-64	PIBD0511J642	7.2500	1.5Y	10/19/2011	544	1.49					4.6828	4.6258	4.6258
RTB 05-05	PIID0511L054	5.8750	2Y	12/6/2011	592	1.62					4.7366	4.6735	4.6735
FXTN 04-19	PIBD0411L191	5.8750	2Y	12/13/2011	599	1.64					4.7445	4.6805	4.6805
FXTN 03-18	PIBD0312A182	5.8750	2Y	1/8/2012	625	1.71					4.7737	4.7063	4.7063
SPTB 10-02	SPTB1012A021	14.0000	2Y	1/31/2012	648	1.78					4.7995	4.7291	4.7291
FXTN 05-65 *	PIBD0512B658	5.7500	2Y	2/21/2012	669	1.83	33.746000	4.6750	3:36:34 PM	4.7338	4.8231	4.7500	4.7500
FXTN 10-29	PIBD1012D291	13.0000	2.5Y	4/25/2012	733	2.01					4.8961	4.8212	4.8100
FXTN 07-39	PIBD0712D395	11.5000	2.5Y	4/28/2012	736	2.02					4.8995	4.8245	4.8128
RTB 05-06	PIID0512H067	7.1250	2.5Y	8/1/2012	831	2.28					5.0078	4.9302	4.9019
FXTN 07-40	PIBD0712H408	11.3750	2.5Y	8/18/2012	848	2.32					5.0272	4.9491	4.9178
RTB 03-07	PIID0312I070	5.2500	2.5Y	9/24/2012	885	2.42	126.423000	5.0400	3:21:40 PM	5.0442	5.0694	4.9903	4.9525
FXTN 10-30	PIBD1012J302	12.1250	2.5Y	10/17/2012	908	2.49					5.0956	5.0159	4.9741
FXTN 07-41	PIBD0712K413	10.5000	3Y	11/17/2012	939	2.57					5.1310	5.0504	5.0031
FXTN 07-42	PIBD0713A421	9.0000	3Y	1/5/2013	988	2.71					5.1869	5.1049	5.0490
FXTN 03-19	PIBD0313A199	5.2500	3Y	1/7/2013	990	2.71					5.1891	5.1071	5.0509
FXTN 07-43	PIBD0713C438	8.7500	3Y	3/3/2013	1045	2.86	190.300000	5.1250	4:11:38 PM	5.1250	5.2519	5.1683	5.1025
FXTN 05-66	PIBD0513C664	6.6250	3Y	3/13/2013	1055	2.89					5.2633	5.1794	5.1119
FXTN 10-31 *	PIBD1013C316	12.7500	3Y	3/27/2013	1069	2.93					5.2792	5.1950	5.1250
FXTN 10-32	PIBD1013E320	11.7500	3.5Y	5/15/2013	1118	3.06					5.3651	5.2751	5.2156
FXTN 07-44	PIBD0713F446	9.6250	3.5Y	6/29/2013	1163	3.19					5.4440	5.3487	5.2989

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RTB 05-07	PIID0513G075	9.0000	3.5Y	7/31/2013	1195	3.27	4.100000	6.0000	3:42:26 PM	6.0000	5.5000	5.4010	5.3580
FXTN 10-33	PIBD1013J337	11.0000	3.5Y	10/9/2013	1265	3.47					5.6227	5.5154	5.4875
FXTN 07-45	PIBD0713K457	7.1250	4Y	11/2/2013	1289	3.53					5.6648	5.5547	5.5319
FXTN 05-67	PIBD0514A673	6.2500	4Y	1/27/2014	1375	3.77	2,342.359000	5.8000	4:08:56 PM	5.7964	5.8155	5.6953	5.6910
FXTN 10-34 *	PIBD1014C341	12.3750	4Y	3/25/2014	1432	3.92					5.9154	5.7885	5.7964
FXTN 10-35	PIBD1014G356	12.7500	4.5Y	7/15/2014	1544	4.23					6.0679	5.9590	5.9643
RTB 05-08	PIID0514I080	6.2500	4.5Y	9/24/2014	1615	4.42	2.132000	6.1000	3:15:02 PM	6.0977	6.1647	6.0671	6.0707
FXTN 07-46	PIBD0714J466	6.5000	4.5Y	10/4/2014	1625	4.45	1.012000	6.0750	11:53:06 AM	6.0750	6.1783	6.0823	6.0857
SPTB 10-03	SPTB1014J037	12.2500	4.5Y	10/14/2014	1635	4.48					6.1919	6.0975	6.1007
FXTN 10-36 *	PIBD1015B367	12.3750	5Y	2/24/2015	1768	4.84					6.3731	6.3000	6.3000
FXTN 07-47	PIBD0715E477	8.3750	5.5Y	5/22/2015	1855	5.08					6.5197	6.4497	6.4499
FXTN 10-37	PIBD1015H370	11.8750	5.5Y	8/25/2015	1950	5.34					6.6799	6.6132	6.6137
FXTN 10-38	PIBD1015L384	10.1250	6Y	12/15/2015	2062	5.65					6.8687	6.8060	6.8067
FXTN 10-39	PIBD1016A393	9.2500	6Y	1/12/2016	2090	5.73	15.000000	6.9250	11:03:45 AM	6.9250	6.9159	6.8542	6.8550
FXTN 07-48	PIBD0716A488	7.0000	6Y	1/27/2016	2105	5.77	110.700000	6.8650	3:15:16 PM	6.8808	6.9412	6.8800	6.8808
FXTN 10-40	PIBD1016C407	7.5000	6Y	3/30/2016	2168	5.94					6.9981	6.9220	6.9219
FXTN 10-41	PIBD1016D416	7.0000	6.5Y	4/27/2016	2196	6.02					7.0233	6.9407	6.9401
FXTN 10-42	PIBD1016I420	9.1250	6.5Y	9/4/2016	2326	6.37	307.690000	7.0200	11:39:20 AM	7.0249	7.1408	7.0275	7.0249
RTB 07-01	PIID0716I018	7.0000	6.5Y	9/24/2016	2346	6.43	82.734000	6.9500	2:04:25 PM	6.9515	7.1535	7.0441	7.0417
FXTN 10-43	PIBD1016K436	6.2500	7Y	11/16/2016	2399	6.57					7.1872	7.0880	7.0863
FXTN 07-49 *	PIBD0717C493	7.0000	7Y	3/31/2017	2534	6.94					7.2731	7.2000	7.2000
FXTN 20-01	PIBD2017D011	14.3750	7.5Y	4/24/2017	2558	7.01					7.2893	7.2128	7.2129
FXTN 10-44	PIBD1017H447	7.7500	7.5Y	8/23/2017	2679	7.34					7.3708	7.2770	7.2777
FXTN 10-45	PIBD1018A451	5.8750	8Y	1/31/2018	2840	7.78					7.4793	7.3626	7.3640
FXTN 10-47	PIBD1018K478	8.8750	9Y	11/20/2018	3133	8.58					7.6768	7.5183	7.5210
FXTN 10-48	PIBD1019B485	7.8750	9Y	2/19/2019	3224	8.83					7.7381	7.5666	7.5698
FXTN 10-50 *	PIBD1020B508	7.7500	10Y	2/18/2020	3588	9.83	124.300000	7.7850	11:41:29 AM	7.7649	7.9835	7.7600	7.7649
FXTN 20-02	PIBD2022C021	15.0000	12Y	3/14/2022	4343	11.90					8.2486	8.0515	8.0552
FXTN 20-03	PIBD2022J033	12.7500	13Y	10/17/2022	4560	12.49					8.3248	8.1352	8.1386
FXTN 20-04	PIBD2023B048	13.0000	13Y	2/20/2023	4686	12.84					8.3691	8.1839	8.1871
FXTN 20-05	PIBD2023E054	11.8750	14Y	5/29/2023	4784	13.11					8.4035	8.2217	8.2248
FXTN 20-06	PIBD2023J068	11.3750	14Y	10/23/2023	4931	13.51					8.4551	8.2785	8.2813
FXTN 20-07	PIBD2024F075	12.3750	15Y	6/3/2024	5155	14.12					8.5338	8.3649	8.3674
FXTN 20-08	PIBD2024H086	12.8750	15Y	8/5/2024	5218	14.30					8.5559	8.3893	8.3917
FXTN 20-09	PIBD2024K091	13.7500	15Y	11/11/2024	5316	14.56					8.5903	8.4271	8.4294
FXTN 20-10	PIBD2025D103	12.1250	15Y	4/14/2025	5470	14.99					8.6444	8.4865	8.4886
FXTN 20-11	PIBD2025J116	12.1250	16Y	10/20/2025	5659	15.50					8.7108	8.5595	8.5612
FXTN 25-01	PIBD2525K015	18.2500	16Y	11/29/2025	5699	15.61					8.7249	8.5750	8.5766
FXTN 20-12	PIBD2026A122	10.2500	16Y	1/19/2026	5750	15.75					8.7428	8.5946	8.5962
FXTN 20-13	PIBD2026L139	8.0000	17Y	12/7/2026	6072	16.64					8.8559	8.7190	8.7201
FXTN 20-14	PIBD2027I140	8.6250	18Y	9/6/2027	6345	17.38					8.9517	8.8243	8.8250
FXTN 20-15 *	PIBD2028L151	9.5000	20Y	12/4/2028	6800	18.63					9.1115	9.0000	9.0000
FXTN 25-02	PIBD2530G029	12.5000	21Y	7/28/2030	7401	20.28					9.1425	9.0278	9.0278

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FXTN 25-03	PIBD2531A032	11.2500	21Y	1/26/2031	7583	20.78					9.1519	9.0362	9.0362
FXTN 25-04	PIBD2531J042	9.3750	22Y	10/5/2031	7835	21.47					9.1649	9.0479	9.0479
FXTN 25-05	PIBD2532K057	8.5000	23Y	11/29/2032	8256	22.62					9.1867	9.0673	9.0673
FXTN 25-06 *	PIBD2534K062	9.2500	25Y	11/5/2034	8962	24.55					9.2231	9.1000	9.1000