

Interpolated Bonds
April 28, 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 07-34	PIBD0710E348	11.8750	<1M	5/8/2010	9	0.02					4.0070	3.9323	3.9627
FXTN 10-19	PIBD1010E196	14.2500	<1M	5/25/2010	26	0.07					4.0219	3.7884	3.8835
FXTN 10-20	PIBD1010F202	14.1250	2M	6/22/2010	54	0.15					4.0284	3.7721	3.8429
FXTN 10-21	PIBD1010G210	14.5000	2M	7/20/2010	82	0.22					4.0279	3.8441	3.8382
FXTN 05-59	PIBD0510G595	10.7500	3M	7/21/2010	83	0.23					4.0278	3.8467	3.8381
RTB 03-05	PIID0310H057	6.8750	3M	8/1/2010	94	0.26	52.762100	4.4000	11:23:35 AM	4.8566	4.0351	3.8696	3.8431
FXTN 10-22	PIBD1010H228	14.6250	4M	8/10/2010	103	0.28					4.0518	3.8805	3.8571
FXTN 10-23	PIBD1010I236	14.6250	4M	9/1/2010	125	0.34					4.0925	3.9073	3.8912
RTB 05-04	PIID0510H043	10.6250	5M	9/8/2010	132	0.36	0.670000	4.8000	3:50:39 PM	4.8000	4.1054	3.9159	3.9021
FXTN 05-60	PIBD0510I600	10.8750	5M	9/22/2010	146	0.40					4.1314	3.9329	3.9238
FXTN 05-61	PIBD0510L615	9.3750	7M	12/1/2010	216	0.59					4.2646	4.0774	4.0753
FXTN 10-26	PIBD1010L261	17.5000	8M	12/21/2010	236	0.65					4.3037	4.1357	4.1308
FXTN 03-17	PIBD0311A175	5.3750	9M	1/17/2011	263	0.72					4.3565	4.2143	4.2057
FXTN 10-27	PIBD1011A278	17.5000	9M	1/18/2011	264	0.72					4.3585	4.2172	4.2085
FXTN 07-35	PIBD0711A354	11.0000	9M	1/22/2011	268	0.73					4.3663	4.2288	4.2196
FXTN 05-62	PIBD0511C622	8.5000	10M	3/3/2011	308	0.84	170.738000	4.5250	3:39:09 PM	4.5495	4.4446	4.3453	4.3306
FXTN 07-36	PIBD0711D360	12.0000	1Y	4/15/2011	351	0.96					4.5287	4.4704	4.4499
FXTN 05-63	PIBD0511F638	10.6250	1.5Y	6/22/2011	419	1.15					4.6246	4.5490	4.5288
FXTN 07-37	PIBD0711G376	12.0000	1.5Y	7/22/2011	449	1.23					4.6657	4.5795	4.5598
RTB 03-06	PIID0311G065	8.5000	1.5Y	7/31/2011	458	1.25					4.6780	4.5886	4.5691
SPTB 10-01	SPTB1011I016	15.5000	1.5Y	9/20/2011	509	1.39					4.7477	4.6405	4.6218
FXTN 10-28	PIBD1011J288	16.5000	1.5Y	10/11/2011	530	1.45					4.7765	4.6618	4.6435
FXTN 05-64	PIBD0511J642	7.2500	1.5Y	10/19/2011	538	1.47					4.7874	4.6699	4.6517
RTB 05-05	PIID0511L054	5.8750	2Y	12/6/2011	586	1.61					4.8530	4.7187	4.7013
FXTN 04-19	PIBD0411L191	5.8750	2Y	12/13/2011	593	1.62					4.8626	4.7258	4.7085
FXTN 03-18	PIBD0312A182	5.8750	2Y	1/8/2012	619	1.70					4.8982	4.7522	4.7354
SPTB 10-02	SPTB1012A021	14.0000	2Y	1/31/2012	642	1.76					4.9296	4.7756	4.7591
FXTN 05-65	PIBD0512B658	5.7500	2Y	2/21/2012	663	1.82	10.000000	4.7250	9:52:32 AM	4.7250	4.9584	4.7969	4.7808
FXTN 10-29	PIBD1012D291	13.0000	2Y	4/25/2012	727	1.99					5.0459	4.8620	4.8469
FXTN 07-39 *	PIBD0712D395	11.5000	2Y	4/28/2012	730	2.00					5.0500	4.8650	4.8500
RTB 05-06	PIID0512H067	7.1250	2.5Y	8/1/2012	825	2.26	19.000000	5.0200	11:53:51 AM	5.0200	5.1624	4.9742	4.9612
FXTN 07-40	PIBD0712H408	11.3750	2.5Y	8/18/2012	842	2.31					5.1825	4.9938	4.9811
RTB 03-07	PIID0312I070	5.2500	2.5Y	9/24/2012	879	2.41	2.235000	5.1000	3:30:07 PM	5.0922	5.2262	5.0363	5.0244
FXTN 10-30	PIBD1012J302	12.1250	2.5Y	10/17/2012	902	2.47					5.2534	5.0628	5.0513
FXTN 07-41	PIBD0712K413	10.5000	3Y	11/17/2012	933	2.56					5.2901	5.0984	5.0876
FXTN 07-42	PIBD0713A421	9.0000	3Y	1/5/2013	982	2.69	10.000000	5.4000	4:00:43 PM	5.4000	5.3480	5.1547	5.1449
FXTN 03-19	PIBD0313A199	5.2500	3Y	1/7/2013	984	2.70	66.000000	5.0200	11:44:51 AM	5.0600	5.3504	5.1570	5.1473
FXTN 07-43	PIBD0713C438	8.7500	3Y	3/3/2013	1039	2.85	940.000000	5.3000	3:23:07 PM	5.2506	5.4155	5.2203	5.2116
FXTN 05-66	PIBD0513C664	6.6250	3Y	3/13/2013	1049	2.87					5.4273	5.2318	5.2233
FXTN 10-31 *	PIBD1013C316	12.7500	3Y	3/27/2013	1063	2.91					5.4438	5.2479	5.2397
FXTN 10-32	PIBD1013E320	11.7500	3.5Y	5/15/2013	1112	3.05					5.5323	5.3413	5.3358
FXTN 07-44	PIBD0713F446	9.6250	3.5Y	6/29/2013	1157	3.17					5.6136	5.4270	5.4240
RTB 05-07	PIID0513G075	9.0000	3.5Y	7/31/2013	1189	3.26					5.6713	5.4880	5.4867

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FXTN 10-33	PIBD1013J337	11.0000	3.5Y	10/9/2013	1259	3.45					5.7977	5.6215	5.6239
FXTN 07-45	PIBD0713K457	7.1250	4Y	11/2/2013	1283	3.52					5.8410	5.6672	5.6709
FXTN 05-67	PIBD0514A673	6.2500	4Y	1/27/2014	1369	3.75	5,900.000000	5.9900	4:04:25 PM	5.9512	5.9963	5.8312	5.8395
FXTN 10-34 *	PIBD1014C341	12.3750	4Y	3/25/2014	1426	3.91					6.0992	5.9398	5.9512
FXTN 10-35	PIBD1014G356	12.7500	4.5Y	7/15/2014	1538	4.21					6.2540	6.1182	6.0925
RTB 05-08	PIID0514I080	6.2500	4.5Y	9/24/2014	1609	4.41	4.926000	6.1250	3:40:06 PM	6.1235	6.3521	6.2313	6.1820
FXTN 07-46	PIBD0714J466	6.5000	4.5Y	10/4/2014	1619	4.44	221.000000	6.1500	3:58:14 PM	6.2052	6.3659	6.2472	6.1946
SPTB 10-03	SPTB1014J037	12.2500	4.5Y	10/14/2014	1629	4.46					6.3797	6.2632	6.2073
FXTN 10-36 *	PIBD1015B367	12.3750	5Y	2/24/2015	1762	4.83					6.5635	6.4750	6.3750
FXTN 07-47	PIBD0715E477	8.3750	5.5Y	5/22/2015	1849	5.07					6.7068	6.6126	6.5403
FXTN 10-37	PIBD1015H370	11.8750	5.5Y	8/25/2015	1944	5.33					6.8634	6.7629	6.7208
FXTN 10-38	PIBD1015L384	10.1250	6Y	12/15/2015	2056	5.63					7.0480	6.9401	6.9336
FXTN 10-39	PIBD1016A393	9.2500	6Y	1/12/2016	2084	5.71	30.000000	7.0555	11:25:54 AM	7.0555	7.0941	6.9844	6.9868
FXTN 07-48	PIBD0716A488	7.0000	6Y	1/27/2016	2099	5.75	4,786.400000	7.0750	4:11:08 PM	7.0153	7.1188	7.0081	7.0153
FXTN 10-40	PIBD1016C407	7.5000	6Y	3/30/2016	2162	5.92					7.1560	7.0586	7.0323
FXTN 10-41	PIBD1016D416	7.0000	6Y	4/27/2016	2190	6.00					7.1725	7.0810	7.0399
FXTN 10-42	PIBD1016I420	9.1250	6.5Y	9/4/2016	2320	6.36	69.352000	7.0750	11:31:07 AM	7.0750	7.2492	7.1850	7.0750
RTB 07-01	PIID0716I018	7.0000	6.5Y	9/24/2016	2340	6.41	6.217000	6.9350	2:55:09 PM	6.9350	7.2735	7.1691	7.0685
FXTN 10-43	PIBD1016K436	6.2500	7Y	11/16/2016	2393	6.56					7.3378	7.1268	7.0514
FXTN 07-49	PIBD0717C493	7.0000	7Y	3/31/2017	2528	6.93	450.000000	7.0000	10:27:30 AM	7.0001	7.5016	7.0193	7.0079
FXTN 20-01 *	PIBD2017D011	14.3750	7Y	4/24/2017	2552	6.99					7.5308	7.0001	7.0001
FXTN 10-44	PIBD1017H447	7.7500	7.5Y	8/23/2017	2673	7.32					7.5967	7.1176	7.1176
FXTN 10-45	PIBD1018A451	5.8750	8Y	1/31/2018	2834	7.76					7.6845	7.2739	7.2739
FXTN 10-47	PIBD1018K478	8.8750	9Y	11/20/2018	3127	8.57					7.8442	7.5583	7.5583
FXTN 10-48	PIBD1019B485	7.8750	9Y	2/19/2019	3218	8.82	243.000000	7.5750	3:54:51 PM	7.6079	7.8939	7.6466	7.6466
FXTN 10-50 *	PIBD1020B508	7.7500	10Y	2/18/2020	3582	9.81					8.0923	8.0000	8.0000
FXTN 20-02	PIBD2022C021	15.0000	12Y	3/14/2022	4337	11.88					8.3427	8.2468	8.2351
FXTN 20-03	PIBD2022J033	12.7500	13Y	10/17/2022	4554	12.48					8.4147	8.3177	8.3026
FXTN 20-04	PIBD2023B048	13.0000	13Y	2/20/2023	4680	12.82					8.4565	8.3589	8.3418
FXTN 20-05	PIBD2023E054	11.8750	14Y	5/29/2023	4778	13.09					8.4890	8.3910	8.3724
FXTN 20-06	PIBD2023J068	11.3750	14Y	10/23/2023	4925	13.49					8.5378	8.4390	8.4181
FXTN 20-07	PIBD2024F075	12.3750	15Y	6/3/2024	5149	14.11					8.6121	8.5123	8.4879
FXTN 20-08	PIBD2024H086	12.8750	15Y	8/5/2024	5212	14.28					8.6330	8.5328	8.5075
FXTN 20-09	PIBD2024K091	13.7500	15Y	11/11/2024	5310	14.55					8.6655	8.5649	8.5380
FXTN 20-10	PIBD2025D103	12.1250	15Y	4/14/2025	5464	14.97					8.7165	8.6152	8.5859
FXTN 20-11	PIBD2025J116	12.1250	16Y	10/20/2025	5653	15.49					8.7792	8.6770	8.6448
FXTN 25-01	PIBD2525K015	18.2500	16Y	11/29/2025	5693	15.60					8.7925	8.6901	8.6572
FXTN 20-12	PIBD2026A122	10.2500	16Y	1/19/2026	5744	15.74					8.8094	8.7068	8.6731
FXTN 20-13	PIBD2026L139	8.0000	17Y	12/7/2026	6066	16.62					8.9162	8.8120	8.7733
FXTN 20-14	PIBD2027I140	8.6250	18Y	9/6/2027	6339	17.37					9.0068	8.9013	8.8583
FXTN 20-15 *	PIBD2028L151	9.5000	20Y	12/4/2028	6794	18.61					9.1577	9.0500	9.0000
FXTN 25-02	PIBD2530G029	12.5000	21Y	7/28/2030	7395	20.26					9.1844	9.0639	9.0278
FXTN 25-03	PIBD2531A032	11.2500	21Y	1/26/2031	7577	20.76					9.1925	9.0681	9.0362

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FXTN 25-04	PIBD2531J042	9.3750	22Y	10/5/2031	7829	21.45					9.2037	9.0739	9.0479
FXTN 25-05	PIBD2532K057	8.5000	23Y	11/29/2032	8250	22.60					9.2224	9.0837	9.0673
FXTN 25-06 *	PIBD2534K062	9.2500	25Y	11/5/2034	8956	24.54					9.2538	9.1000	9.1000