

Interpolated Bonds
April 29, 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	8	0.02					4.0269	3.9700	3.9697
FXTN 10-19	PIBD1010E196	14.2500	<1M	5/25/2010	25	0.07					4.0923	3.8972	3.8962
FXTN 10-20	PIBD1010F202	14.1250	2M	6/22/2010	53	0.15					4.1223	3.9458	3.9450
FXTN 10-21	PIBD1010G210	14.5000	2M	7/20/2010	81	0.22					4.1211	4.0618	4.0617
FXTN 05-59	PIBD0510G595	10.7500	3M	7/21/2010	82	0.22					4.1211	4.0660	4.0658
RTB 03-05	PIID0310H057	6.8750	3M	8/1/2010	93	0.25	0.718400	4.0000	10:49:16 AM	4.0000	4.1280	4.0994	4.0994
FXTN 10-22	PIBD1010H228	14.6250	4M	8/10/2010	102	0.28					4.1444	4.1093	4.1093
FXTN 10-23	PIBD1010I236	14.6250	4M	9/1/2010	124	0.34					4.1844	4.1335	4.1335
RTB 05-04	PIID0510H043	10.6250	5M	9/8/2010	131	0.36	5.095000	4.3000	2:51:42 PM	4.2494	4.1971	4.1412	4.1412
FXTN 05-60	PIBD0510I600	10.8750	5M	9/22/2010	145	0.40					4.2225	4.1565	4.1565
FXTN 05-61	PIBD0510L615	9.3750	7M	12/1/2010	215	0.59					4.3542	4.2650	4.2650
FXTN 10-26	PIBD1010L261	17.5000	8M	12/21/2010	235	0.64					4.3931	4.3050	4.3050
FXTN 03-17	PIBD0311A175	5.3750	9M	1/17/2011	262	0.72					4.4456	4.3590	4.3590
FXTN 10-27	PIBD1011A278	17.5000	9M	1/18/2011	263	0.72					4.4476	4.3610	4.3610
FXTN 07-35	PIBD0711A354	11.0000	9M	1/22/2011	267	0.73					4.4554	4.3690	4.3690
FXTN 05-62	PIBD0511C622	8.5000	10M	3/3/2011	307	0.84	110.000000	4.6000	10:01:48 AM	4.6000	4.5332	4.4490	4.4490
FXTN 07-36	PIBD0711D360	12.0000	1Y	4/15/2011	350	0.96					4.6168	4.5350	4.5350
FXTN 05-63	PIBD0511F638	10.6250	1.5Y	6/22/2011	418	1.15					4.7238	4.6343	4.6343
FXTN 07-37	PIBD0711G376	12.0000	1.5Y	7/22/2011	448	1.23					4.7701	4.6768	4.6768
RTB 03-06	PIID0311G065	8.5000	1.5Y	7/31/2011	457	1.25					4.7840	4.6895	4.6895
SPTB 10-01	SPTB1011I016	15.5000	1.5Y	9/20/2011	508	1.39					4.8627	4.7618	4.7618
FXTN 10-28	PIBD1011J288	16.5000	1.5Y	10/11/2011	529	1.45					4.8951	4.7916	4.7916
FXTN 05-64	PIBD0511J642	7.2500	1.5Y	10/19/2011	537	1.47					4.9075	4.8029	4.8029
RTB 05-05	PIID0511L054	5.8750	2Y	12/6/2011	585	1.60					4.9816	4.8709	4.8709
FXTN 04-19	PIBD0411L191	5.8750	2Y	12/13/2011	592	1.62					4.9924	4.8809	4.8809
FXTN 03-18	PIBD0312A182	5.8750	2Y	1/8/2012	618	1.69					5.0325	4.9177	4.9177
SPTB 10-02	SPTB1012A021	14.0000	2Y	1/31/2012	641	1.76					5.0680	4.9503	4.9503
FXTN 05-65	PIBD0512B658	5.7500	2Y	2/21/2012	662	1.81					5.1004	4.9801	4.9801
FXTN 10-29	PIBD1012D291	13.0000	2Y	4/25/2012	726	1.99					5.1992	5.0707	5.0707
FXTN 07-39 *	PIBD0712D395	11.5000	2Y	4/28/2012	729	2.00					5.2038	5.0750	5.0750
RTB 05-06	PIID0512H067	7.1250	2.5Y	8/1/2012	824	2.26					5.3158	5.1663	5.0997
FXTN 07-40	PIBD0712H408	11.3750	2.5Y	8/18/2012	841	2.30					5.3358	5.1826	5.1041
RTB 03-07	PIID0312I070	5.2500	2.5Y	9/24/2012	878	2.41	15.000000	5.2500	11:09:16 AM	5.2250	5.3794	5.2182	5.1137
FXTN 10-30	PIBD1012J302	12.1250	2.5Y	10/17/2012	901	2.47					5.4065	5.2403	5.1196
FXTN 07-41	PIBD0712K413	10.5000	3Y	11/17/2012	932	2.55					5.4430	5.2701	5.1277
FXTN 07-42	PIBD0713A421	9.0000	3Y	1/5/2013	981	2.69					5.5007	5.3172	5.1404
FXTN 03-19	PIBD0313A199	5.2500	3Y	1/7/2013	983	2.69	62.500000	5.1000	4:10:52 PM	5.0950	5.5031	5.3191	5.1409
FXTN 07-43	PIBD0713C438	8.7500	3Y	3/3/2013	1038	2.84	35.000000	5.2800	9:36:42 AM	5.2800	5.5679	5.3719	5.1552
FXTN 05-66	PIBD0513C664	6.6250	3Y	3/13/2013	1048	2.87					5.5797	5.3815	5.1578
FXTN 10-31 *	PIBD1013C316	12.7500	3Y	3/27/2013	1062	2.91					5.5962	5.3950	5.1614
FXTN 10-32	PIBD1013E320	11.7500	3.5Y	5/15/2013	1111	3.04					5.6720	5.4698	5.2678
FXTN 07-44	PIBD0713F446	9.6250	3.5Y	6/29/2013	1156	3.17					5.7416	5.5385	5.3655
RTB 05-07	PIID0513G075	9.0000	3.5Y	7/31/2013	1188	3.25					5.7911	5.5873	5.4350

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FXTN 10-33	PIBD1013J337	11.0000	3.5Y	10/9/2013	1258	3.45					5.8994	5.6941	5.5869
FXTN 07-45	PIBD0713K457	7.1250	4Y	11/2/2013	1282	3.51					5.9365	5.7308	5.6390
FXTN 05-67	PIBD0514A673	6.2500	4Y	1/27/2014	1368	3.75	2,382.000000	5.9525	3:51:22 PM	5.9495	6.0695	5.8620	5.8258
FXTN 10-34 *	PIBD1014C341	12.3750	4Y	3/25/2014	1425	3.90					6.1577	5.9490	5.9495
FXTN 10-35	PIBD1014G356	12.7500	4.5Y	7/15/2014	1537	4.21					6.3404	6.1493	6.1247
RTB 05-08	PIID0514I080	6.2500	4.5Y	9/24/2014	1608	4.41	307.000000	6.3000	2:23:09 PM	6.2585	6.4562	6.2763	6.2357
FXTN 07-46	PIBD0714J466	6.5000	4.5Y	10/4/2014	1618	4.43	215.000000	6.2400	3:25:12 PM	6.2337	6.4725	6.2942	6.2514
SPTB 10-03	SPTB1014J037	12.2500	4.5Y	10/14/2014	1628	4.46					6.4888	6.3121	6.2670
FXTN 10-36 *	PIBD1015B367	12.3750	5Y	2/24/2015	1761	4.82					6.7058	6.5500	6.4750
FXTN 07-47	PIBD0715E477	8.3750	5.5Y	5/22/2015	1848	5.06	100.000000	6.5000	11:09:48 AM	6.5000	6.8162	6.6784	6.6229
FXTN 10-37	PIBD1015H370	11.8750	5.5Y	8/25/2015	1943	5.32					6.9369	6.8185	6.7845
FXTN 10-38	PIBD1015L384	10.1250	6Y	12/15/2015	2055	5.63					7.0791	6.9838	6.9750
FXTN 10-39	PIBD1016A393	9.2500	6Y	1/12/2016	2083	5.71	47.111000	7.0600	11:30:31 AM	7.0600	7.1146	7.0251	7.0226
FXTN 07-48	PIBD0716A488	7.0000	6Y	1/27/2016	2098	5.75	6,104.139354	7.0500	4:03:44 PM	7.0481	7.1337	7.0472	7.0481
FXTN 10-40	PIBD1016C407	7.5000	6Y	3/30/2016	2161	5.92					7.1619	7.0652	7.0660
FXTN 10-41	PIBD1016D416	7.0000	6Y	4/27/2016	2189	6.00					7.1744	7.0732	7.0739
FXTN 10-42	PIBD1016I420	9.1250	6.5Y	9/4/2016	2319	6.35	322.932598	7.1500	3:56:54 PM	7.1109	7.2327	7.1103	7.1109
RTB 07-01	PIID0716I018	7.0000	6.5Y	9/24/2016	2339	6.41	34.632000	7.1500	3:57:29 PM	7.0370	7.2741	7.1008	7.1013
FXTN 10-43	PIBD1016K436	6.2500	7Y	11/16/2016	2392	6.55					7.3840	7.0756	7.0760
FXTN 07-49	PIBD0717C493	7.0000	7Y	3/31/2017	2527	6.92	250.000000	7.0000	9:08:37 AM	7.0000	7.6637	7.0114	7.0115
FXTN 20-01 *	PIBD2017D011	14.3750	7Y	4/24/2017	2551	6.99					7.7135	7.0000	7.0000
FXTN 10-44	PIBD1017H447	7.7500	7.5Y	8/23/2017	2672	7.32					7.7614	7.1116	7.1116
FXTN 10-45	PIBD1018A451	5.8750	8Y	1/31/2018	2833	7.76					7.8251	7.2601	7.2601
FXTN 10-47	PIBD1018K478	8.8750	9Y	11/20/2018	3126	8.56					7.9411	7.5303	7.5303
FXTN 10-48	PIBD1019B485	7.8750	9Y	2/19/2019	3217	8.81	100.000000	7.6700	8:51:13 AM	7.6700	7.9771	7.6143	7.6143
FXTN 10-50 *	PIBD1020B508	7.7500	10Y	2/18/2020	3581	9.81					8.1212	7.9500	7.9500
FXTN 20-02	PIBD2022C021	15.0000	12Y	3/14/2022	4336	11.88					8.3625	8.1968	8.1968
FXTN 20-03	PIBD2022J033	12.7500	13Y	10/17/2022	4553	12.47					8.4319	8.2677	8.2677
FXTN 20-04	PIBD2023B048	13.0000	13Y	2/20/2023	4679	12.82					8.4722	8.3089	8.3089
FXTN 20-05	PIBD2023E054	11.8750	14Y	5/29/2023	4777	13.09					8.5035	8.3410	8.3410
FXTN 20-06	PIBD2023J068	11.3750	14Y	10/23/2023	4924	13.49					8.5505	8.3890	8.3890
FXTN 20-07	PIBD2024F075	12.3750	15Y	6/3/2024	5148	14.10					8.6221	8.4623	8.4623
FXTN 20-08	PIBD2024H086	12.8750	15Y	8/5/2024	5211	14.28					8.6423	8.4828	8.4828
FXTN 20-09	PIBD2024K091	13.7500	15Y	11/11/2024	5309	14.55					8.6736	8.5149	8.5149
FXTN 20-10	PIBD2025D103	12.1250	15Y	4/14/2025	5463	14.97					8.7229	8.5652	8.5652
FXTN 20-11	PIBD2025J116	12.1250	16Y	10/20/2025	5652	15.48					8.7833	8.6270	8.6270
FXTN 25-01	PIBD2525K015	18.2500	16Y	11/29/2025	5692	15.59					8.7961	8.6401	8.6401
FXTN 20-12	PIBD2026A122	10.2500	16Y	1/19/2026	5743	15.73					8.8124	8.6568	8.6568
FXTN 20-13	PIBD2026L139	8.0000	17Y	12/7/2026	6065	16.62					8.9153	8.7620	8.7620
FXTN 20-14	PIBD2027I140	8.6250	18Y	9/6/2027	6338	17.36					9.0026	8.8513	8.8513
FXTN 20-15 *	PIBD2028L151	9.5000	20Y	12/4/2028	6793	18.61					9.1481	9.0000	9.0000
FXTN 25-02	PIBD2530G029	12.5000	21Y	7/28/2030	7394	20.26					9.1807	9.0278	9.0278
FXTN 25-03	PIBD2531A032	11.2500	21Y	1/26/2031	7576	20.76					9.1906	9.0362	9.0362

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FXTN 25-04	PIBD2531J042	9.3750	22Y	10/5/2031	7828	21.45					9.2042	9.0479	9.0479
FXTN 25-05	PIBD2532K057	8.5000	23Y	11/29/2032	8249	22.60					9.2271	9.0673	9.0673
FXTN 25-06 *	PIBD2534K062	9.2500	25Y	11/5/2034	8955	24.53					9.2654	9.1000	9.1000