

Interpolated Bonds
April 08, 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	8	0.02					3.9873	3.9611	3.9377
FXTN 10-18	PIBD1010D188	13.8750	<1M	4/27/2010	15	0.04					3.9746	3.9222	3.8753
FXTN 07-34	PIBD0710E348	11.8750	<1M	5/8/2010	26	0.07					3.9546	3.8611	3.7773
FXTN 10-19	PIBD1010E196	14.2500	1M	5/25/2010	43	0.12					3.9410	3.8134	3.7057
FXTN 10-20	PIBD1010F202	14.1250	2M	6/22/2010	71	0.19	9.319000	4.1250	2:05:03 PM	4.1224	3.9708	3.8759	3.8285
FXTN 10-21	PIBD1010G210	14.5000	3M	7/20/2010	99	0.27					4.0027	3.9349	3.9349
FXTN 05-59	PIBD0510G595	10.7500	3M	7/21/2010	100	0.27					4.0042	3.9365	3.9365
RTB 03-05	PIID0310H057	6.8750	4M	8/1/2010	111	0.30	50.530000	4.0150	3:52:07 PM	4.4966	4.0198	3.9547	3.9547
FXTN 10-22	PIBD1010H228	14.6250	4M	8/10/2010	120	0.33					4.0325	3.9695	3.9695
FXTN 10-23	PIBD1010I236	14.6250	5M	9/1/2010	142	0.39					4.0637	4.0058	4.0058
RTB 05-04	PIID0510H043	10.6250	5M	9/8/2010	149	0.41					4.0737	4.0173	4.0173
FXTN 05-60	PIBD0510I600	10.8750	5M	9/22/2010	163	0.45					4.0935	4.0404	4.0404
FXTN 05-61	PIBD0510L615	9.3750	8M	12/1/2010	233	0.64					4.2295	4.1800	4.1476
FXTN 10-26	PIBD1010L261	17.5000	8M	12/21/2010	253	0.69					4.2729	4.2229	4.1773
FXTN 03-17	PIBD0311A175	5.3750	9M	1/17/2011	280	0.77					4.3314	4.2807	4.2173
FXTN 10-27	PIBD1011A278	17.5000	9M	1/18/2011	281	0.77					4.3336	4.2829	4.2188
FXTN 07-35	PIBD0711A354	11.0000	10M	1/22/2011	285	0.78					4.3423	4.2914	4.2247
FXTN 05-62	PIBD0511C622	8.5000	11M	3/3/2011	325	0.89	105.411000	4.5250	3:15:03 PM	4.5499	4.4290	4.3771	4.2840
FXTN 07-36	PIBD0711D360	12.0000	1.5Y	4/15/2011	368	1.01					4.5120	4.4594	4.3467
FXTN 05-63	PIBD0511F638	10.6250	1.5Y	6/22/2011	436	1.19					4.5827	4.5304	4.4397
FXTN 07-37	PIBD0711G376	12.0000	1.5Y	7/22/2011	466	1.28					4.6138	4.5617	4.4807
RTB 03-06	PIID0311G065	8.5000	1.5Y	7/31/2011	475	1.30					4.6232	4.5711	4.4930
SPTB 10-01	SPTB1011I016	15.5000	1.5Y	9/20/2011	526	1.44					4.6762	4.6243	4.5628
FXTN 10-28	PIBD1011J288	16.5000	1.5Y	10/11/2011	547	1.50					4.6980	4.6462	4.5915
FXTN 05-64	PIBD0511J642	7.2500	2Y	10/19/2011	555	1.52					4.7063	4.6545	4.6025
RTB 05-05	PIID0511L054	5.8750	2Y	12/6/2011	603	1.65					4.7562	4.7046	4.6681
FXTN 04-19	PIBD0411L191	5.8750	2Y	12/13/2011	610	1.67					4.7634	4.7119	4.6777
FXTN 03-18	PIBD0312A182	5.8750	2Y	1/8/2012	636	1.74					4.7904	4.7391	4.7132
SPTB 10-02	SPTB1012A021	14.0000	2Y	1/31/2012	659	1.81					4.8143	4.7631	4.7447
FXTN 05-65 *	PIBD0512B658	5.7500	2Y	2/21/2012	680	1.86	57.655000	4.7850	3:10:07 PM	4.7734	4.8362	4.7850	4.7734
FXTN 10-29	PIBD1012D291	13.0000	2.5Y	4/25/2012	744	2.04					4.9064	4.8234	4.8175
FXTN 07-39	PIBD0712D395	11.5000	2.5Y	4/28/2012	747	2.05					4.9097	4.8252	4.8195
RTB 05-06	PIID0512H067	7.1250	2.5Y	8/1/2012	842	2.31					5.0139	4.8822	4.8849
FXTN 07-40	PIBD0712H408	11.3750	2.5Y	8/18/2012	859	2.35					5.0325	4.8924	4.8966
RTB 03-07	PIID0312I070	5.2500	2.5Y	9/24/2012	896	2.45	55.332000	5.0250	3:31:35 PM	5.0160	5.0731	4.9146	4.9221
FXTN 10-30	PIBD1012J302	12.1250	3Y	10/17/2012	919	2.52					5.0984	4.9284	4.9379
FXTN 07-41	PIBD0712K413	10.5000	3Y	11/17/2012	950	2.60					5.1324	4.9470	4.9593
FXTN 07-42	PIBD0713A421	9.0000	3Y	1/5/2013	999	2.74					5.1861	4.9764	4.9930
FXTN 03-19	PIBD0313A199	5.2500	3Y	1/7/2013	1001	2.74	50.000000	5.0250	11:13:00 AM	5.0250	5.1883	4.9776	4.9944
FXTN 07-43	PIBD0713C438	8.7500	3Y	3/3/2013	1056	2.89	22.000000	5.0750	11:54:40 AM	5.0925	5.2487	5.0106	5.0322
FXTN 05-66	PIBD0513C664	6.6250	3Y	3/13/2013	1066	2.92					5.2596	5.0166	5.0391
FXTN 10-31 *	PIBD1013C316	12.7500	3Y	3/27/2013	1080	2.96	1.111000	5.2500	2:24:33 PM	5.2500	5.2750	5.0250	5.0487
FXTN 10-32	PIBD1013E320	11.7500	3.5Y	5/15/2013	1129	3.09					5.3703	5.1338	5.1544

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FXTN 07-44	PIBD0713F446	9.6250	3.5Y	6/29/2013	1174	3.22					5.4578	5.2337	5.2514
RTB 05-07	PIID0513G075	9.0000	3.5Y	7/31/2013	1206	3.30	0.010000	6.0000	11:22:46 AM	6.0000	5.5200	5.3047	5.3203
FXTN 10-33	PIBD1013J337	11.0000	3.5Y	10/9/2013	1276	3.50					5.6561	5.4601	5.4712
FXTN 07-45	PIBD0713K457	7.1250	4Y	11/2/2013	1300	3.56					5.7027	5.5133	5.5230
FXTN 05-67	PIBD0514A673	6.2500	4Y	1/27/2014	1386	3.80	2,800.000000	5.8300	4:08:24 PM	5.8312	5.8699	5.7042	5.7084
FXTN 10-34 *	PIBD1014C341	12.3750	4Y	3/25/2014	1443	3.95					5.9808	5.8308	5.8312
FXTN 10-35	PIBD1014G356	12.7500	4.5Y	7/15/2014	1555	4.26					6.1179	5.9592	5.9595
RTB 05-08	PIID0514I080	6.2500	4.5Y	9/24/2014	1626	4.45	772.274000	6.1250	3:12:24 PM	6.1255	6.2049	6.0406	6.0408
FXTN 07-46	PIBD0714J466	6.5000	4.5Y	10/4/2014	1636	4.48	135.000000	6.1250	3:12:30 PM	6.1235	6.2172	6.0520	6.0522
SPTB 10-03	SPTB1014J037	12.2500	5Y	10/14/2014	1646	4.51					6.2294	6.0635	6.0637
FXTN 10-36 *	PIBD1015B367	12.3750	5Y	2/24/2015	1779	4.87	50.000000	6.2160	11:15:13 AM	6.2160	6.3923	6.2160	6.2160
FXTN 07-47	PIBD0715E477	8.3750	5.5Y	5/22/2015	1866	5.11					6.5412	6.3979	6.3979
FXTN 10-37	PIBD1015H370	11.8750	5.5Y	8/25/2015	1961	5.37					6.7039	6.5966	6.5965
FXTN 10-38	PIBD1015L384	10.1250	6Y	12/15/2015	2073	5.68					6.8956	6.8308	6.8306
FXTN 10-39	PIBD1016A393	9.2500	6Y	1/12/2016	2101	5.76					6.9436	6.8893	6.8892
FXTN 07-48	PIBD0716A488	7.0000	6Y	1/27/2016	2116	5.80	2,202.308514	6.9000	3:18:34 PM	6.9205	6.9692	6.9207	6.9205
FXTN 10-40	PIBD1016C407	7.5000	6Y	3/30/2016	2179	5.97					7.0223	6.9711	6.9708
FXTN 10-41	PIBD1016D416	7.0000	6.5Y	4/27/2016	2207	6.05					7.0459	6.9935	6.9932
FXTN 10-42	PIBD1016I420	9.1250	6.5Y	9/4/2016	2337	6.40	1,084.067000	7.1000	4:07:33 PM	7.0970	7.1554	7.0975	7.0970
RTB 07-01	PIID0716I018	7.0000	6.5Y	9/24/2016	2357	6.46	8.300000	6.9250	3:07:12 PM	6.9250	7.1694	7.1074	7.1021
FXTN 10-43	PIBD1016K436	6.2500	7Y	11/16/2016	2410	6.60					7.2065	7.1335	7.1156
FXTN 07-49 *	PIBD0717C493	7.0000	7Y	3/31/2017	2545	6.97					7.3012	7.2000	7.1500
FXTN 20-01	PIBD2017D011	14.3750	7.5Y	4/24/2017	2569	7.04					7.3190	7.2182	7.1694
FXTN 10-44	PIBD1017H447	7.7500	7.5Y	8/23/2017	2690	7.37	90.000000	7.3250	2:55:22 PM	7.3250	7.4089	7.3101	7.2669
FXTN 10-45	PIBD1018A451	5.8750	8Y	1/31/2018	2851	7.81					7.5286	7.4323	7.3968
FXTN 10-47	PIBD1018K478	8.8750	9Y	11/20/2018	3144	8.61					7.7464	7.6546	7.6331
FXTN 10-48	PIBD1019B485	7.8750	9Y	2/19/2019	3235	8.86	270.000000	7.6150	3:09:41 PM	7.6125	7.8140	7.7237	7.7065
FXTN 10-50 *	PIBD1020B508	7.7500	10Y	2/18/2020	3599	9.86					8.0846	8.0000	8.0000
FXTN 20-02	PIBD2022C021	15.0000	12Y	3/14/2022	4354	11.93					8.3330	8.2468	8.2468
FXTN 20-03	PIBD2022J033	12.7500	13Y	10/17/2022	4571	12.52					8.4044	8.3177	8.3177
FXTN 20-04	PIBD2023B048	13.0000	13Y	2/20/2023	4697	12.87					8.4459	8.3589	8.3589
FXTN 20-05	PIBD2023E054	11.8750	14Y	5/29/2023	4795	13.14					8.4781	8.3910	8.3910
FXTN 20-06	PIBD2023J068	11.3750	14Y	10/23/2023	4942	13.54					8.5265	8.4390	8.4390
FXTN 20-07	PIBD2024F075	12.3750	15Y	6/3/2024	5166	14.15					8.6002	8.5123	8.5123
FXTN 20-08	PIBD2024H086	12.8750	15Y	8/5/2024	5229	14.33					8.6209	8.5328	8.5328
FXTN 20-09	PIBD2024K091	13.7500	15Y	11/11/2024	5327	14.59					8.6531	8.5649	8.5649
FXTN 20-10	PIBD2025D103	12.1250	16Y	4/14/2025	5481	15.02					8.7038	8.6152	8.6152
FXTN 20-11	PIBD2025J116	12.1250	16Y	10/20/2025	5670	15.53					8.7660	8.6770	8.6770
FXTN 25-01	PIBD2525K015	18.2500	16Y	11/29/2025	5710	15.64					8.7791	8.6901	8.6901
FXTN 20-12	PIBD2026A122	10.2500	16Y	1/19/2026	5761	15.78					8.7959	8.7068	8.7068
FXTN 20-13	PIBD2026L139	8.0000	17Y	12/7/2026	6083	16.67					8.9018	8.8120	8.8120
FXTN 20-14	PIBD2027I140	8.6250	18Y	9/6/2027	6356	17.41					8.9917	8.9013	8.9013
FXTN 20-15 *	PIBD2028L151	9.5000	20Y	12/4/2028	6811	18.66					9.1413	9.0500	9.0500

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FXTN 25-02	PIBD2530G029	12.5000	21Y	7/28/2030	7412	20.31					9.1732	9.0778	9.0778
FXTN 25-03	PIBD2531A032	11.2500	21Y	1/26/2031	7594	20.81					9.1828	9.0862	9.0862
FXTN 25-04	PIBD2531J042	9.3750	22Y	10/5/2031	7846	21.50					9.1961	9.0979	9.0979
FXTN 25-05	PIBD2532K057	8.5000	23Y	11/29/2032	8267	22.65					9.2184	9.1173	9.1173
FXTN 25-06 *	PIBD2534K062	9.2500	25Y	11/5/2034	8973	24.58					9.2558	9.1500	9.1500