

Interpolated Bonds
May 13, 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 10-19	PIBD1010E196	14.2500	<1M	5/25/2010	11	0.03					4.0242	4.0000	3.9744
FXTN 10-20	PIBD1010F202	14.1250	1M	6/22/2010	39	0.11					4.0918	4.0000	3.9026
FXTN 10-21	PIBD1010G210	14.5000	2M	7/20/2010	67	0.18	6.000000	4.1000	10:42:24 AM	4.1000	4.1398	4.0551	3.8462
FXTN 05-59	PIBD0510G595	10.7500	2M	7/21/2010	68	0.19					4.1415	4.0571	3.8442
RTB 03-05	PIID0310H057	6.8750	2M	8/1/2010	79	0.22	1.444000	5.8750	2:53:51 PM	4.3016	4.1600	4.0796	3.8223
FXTN 10-22	PIBD1010H228	14.6250	3M	8/10/2010	88	0.24					4.1752	4.0980	3.8044
FXTN 10-23	PIBD1010I236	14.6250	4M	9/1/2010	110	0.30					4.2009	4.1115	3.8826
RTB 05-04	PIID0510H043	10.6250	4M	9/8/2010	117	0.32					4.2089	4.1154	3.9093
FXTN 05-60	PIBD0510I600	10.8750	5M	9/22/2010	131	0.36					4.2249	4.1231	3.9628
FXTN 05-61	PIBD0510L615	9.3750	7M	12/1/2010	201	0.55					4.3277	4.2022	4.2022
FXTN 10-26	PIBD1010L261	17.5000	8M	12/21/2010	221	0.61					4.3723	4.2519	4.2519
FXTN 03-17	PIBD0311A175	5.3750	8M	1/17/2011	248	0.68					4.4327	4.3189	4.3189
FXTN 10-27	PIBD1011A278	17.5000	8M	1/18/2011	249	0.68					4.4349	4.3214	4.3214
FXTN 07-35	PIBD0711A354	11.0000	9M	1/22/2011	253	0.69					4.4438	4.3314	4.3314
FXTN 05-62	PIBD0511C622	8.5000	10M	3/3/2011	293	0.80	371.357000	4.8100	3:50:00 PM	4.8090	4.5332	4.4307	4.4307
FXTN 07-36	PIBD0711D360	12.0000	11M	4/15/2011	336	0.92					4.6292	4.5376	4.5376
FXTN 05-63	PIBD0511F638	10.6250	1.5Y	6/22/2011	404	1.11					4.7097	4.6047	4.6047
FXTN 07-37	PIBD0711G376	12.0000	1.5Y	7/22/2011	434	1.19					4.7427	4.6308	4.6308
RTB 03-06	PIID0311G065	8.5000	1.5Y	7/31/2011	443	1.21	5.386000	4.5550	3:01:36 PM	5.3437	4.7526	4.6386	4.6386
SPTB 10-01	SPTB1011I016	15.5000	1.5Y	9/20/2011	494	1.35					4.8087	4.6830	4.6830
FXTN 10-28	PIBD1011J288	16.5000	1.5Y	10/11/2011	515	1.41					4.8318	4.7012	4.7012
FXTN 05-64	PIBD0511J642	7.2500	1.5Y	10/19/2011	523	1.43					4.8407	4.7082	4.7082
RTB 05-05	PIID0511L054	5.8750	2Y	12/6/2011	571	1.56					4.8935	4.7499	4.7499
FXTN 04-19	PIBD0411L191	5.8750	2Y	12/13/2011	578	1.58					4.9012	4.7559	4.7559
FXTN 03-18	PIBD0312A182	5.8750	2Y	1/8/2012	604	1.65					4.9298	4.7785	4.7785
SPTB 10-02	SPTB1012A021	14.0000	2Y	1/31/2012	627	1.72					4.9551	4.7985	4.7985
FXTN 05-65	PIBD0512B658	5.7500	2Y	2/21/2012	648	1.78	2.000000	4.7501	2:54:06 PM	4.7501	4.9782	4.8168	4.8168
FXTN 10-29	PIBD1012D291	13.0000	2Y	4/25/2012	712	1.95					5.0486	4.8724	4.8724
FXTN 07-39 *	PIBD0712D395	11.5000	2Y	4/28/2012	715	1.96					5.0519	4.8750	4.8750
RTB 05-06	PIID0512H067	7.1250	2.5Y	8/1/2012	810	2.22					5.1814	4.9837	4.9903
FXTN 07-40	PIBD0712H408	11.3750	2.5Y	8/18/2012	827	2.27					5.2046	5.0032	5.0109
RTB 03-07	PIID0312I070	5.2500	2.5Y	9/24/2012	864	2.37	1.000000	5.1500	3:02:06 PM	5.1500	5.2550	5.0455	5.0558
FXTN 10-30	PIBD1012J302	12.1250	2.5Y	10/17/2012	887	2.43					5.2863	5.0718	5.0838
FXTN 07-41	PIBD0712K413	10.5000	3Y	11/17/2012	918	2.52					5.3286	5.1073	5.1214
FXTN 07-42	PIBD0713A421	9.0000	3Y	1/5/2013	967	2.65					5.3954	5.1634	5.1808
FXTN 03-19	PIBD0313A199	5.2500	3Y	1/7/2013	969	2.65	2.000000	5.0510	2:54:48 PM	5.0510	5.3981	5.1657	5.1833
FXTN 07-43	PIBD0713C438	8.7500	3Y	3/3/2013	1024	2.81	503.000000	5.2500	3:39:55 PM	5.2801	5.4731	5.2286	5.2500
FXTN 05-66	PIBD0513C664	6.6250	3Y	3/13/2013	1034	2.83					5.4867	5.2400	5.2622
FXTN 10-31 *	PIBD1013C316	12.7500	3Y	3/27/2013	1048	2.87					5.5058	5.2561	5.2792
FXTN 10-32	PIBD1013E320	11.7500	3.5Y	5/15/2013	1097	3.01					5.5790	5.3429	5.3624
FXTN 07-44	PIBD0713F446	9.6250	3.5Y	6/29/2013	1142	3.13					5.6463	5.4226	5.4388
RTB 05-07	PIID0513G075	9.0000	3.5Y	7/31/2013	1174	3.22					5.6941	5.4793	5.4931
FXTN 10-33	PIBD1013J337	11.0000	3.5Y	10/9/2013	1244	3.41					5.7988	5.6033	5.6120

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FXTN 07-45	PIBD0713K457	7.1250	3.5Y	11/2/2013	1268	3.47	2.000000	5.7050	2:37:36 PM	5.7050	5.8347	5.6458	5.6527
FXTN 05-67	PIBD0514A673	6.2500	4Y	1/27/2014	1354	3.71	7,331.632000	5.8900	4:13:03 PM	5.8956	5.9632	5.7981	5.7988
FXTN 10-34 *	PIBD1014C341	12.3750	4Y	3/25/2014	1411	3.87					6.0485	5.8991	5.8956
FXTN 10-35	PIBD1014G356	12.7500	4.5Y	7/15/2014	1523	4.17					6.1662	6.0277	6.0234
RTB 05-08	PIID0514I080	6.2500	4.5Y	9/24/2014	1594	4.37	915.500000	6.1900	4:12:27 PM	6.1921	6.2409	6.1093	6.1044
FXTN 07-46	PIBD0714J466	6.5000	4.5Y	10/4/2014	1604	4.39	275.000000	6.1750	3:51:54 PM	6.2024	6.2514	6.1208	6.1158
SPTB 10-03	SPTB1014J037	12.2500	4.5Y	10/14/2014	1614	4.42					6.2619	6.1322	6.1272
FXTN 10-36	PIBD1015B367	12.3750	5Y	2/24/2015	1747	4.79	26.000000	6.4000	3:06:11 PM	6.4000	6.4018	6.2850	6.2790
FXTN 05-68 *	PIBD0515E685	6.3750	5Y	5/13/2015	1825	5.00	895.000000	6.3650	2:49:02 PM	6.3671	6.4838	6.3746	6.3680
FXTN 07-47	PIBD0715E477	8.3750	5.5Y	5/22/2015	1834	5.02					6.5019	6.3945	6.3882
FXTN 10-37	PIBD1015H370	11.8750	5.5Y	8/25/2015	1929	5.28					6.6928	6.6051	6.6011
FXTN 10-38	PIBD1015L384	10.1250	6Y	12/15/2015	2041	5.59					6.9178	6.8533	6.8522
FXTN 10-39	PIBD1016A393	9.2500	6Y	1/12/2016	2069	5.67					6.9741	6.9154	6.9150
FXTN 07-48	PIBD0716A488	7.0000	6Y	1/27/2016	2084	5.71	2,579.916000	7.0000	11:59:23 AM	6.9486	7.0042	6.9486	6.9486
FXTN 10-40	PIBD1016C407	7.5000	6Y	3/30/2016	2147	5.88					7.0519	6.9724	6.9747
FXTN 10-41	PIBD1016D416	7.0000	6Y	4/27/2016	2175	5.96					7.0731	6.9830	6.9864
FXTN 10-42	PIBD1016I420	9.1250	6.5Y	9/4/2016	2305	6.32	1,962.814055	7.0450	4:11:20 PM	7.0404	7.1715	7.0321	7.0404
RTB 07-01	PIID0716I018	7.0000	6.5Y	9/24/2016	2325	6.37	11.090000	6.9250	3:34:57 PM	6.9477	7.1878	7.0509	7.0584
FXTN 10-43	PIBD1016K436	6.2500	7Y	11/16/2016	2378	6.52					7.2307	7.1007	7.1063
FXTN 07-49	PIBD0717C493	7.0000	7Y	3/31/2017	2513	6.88					7.3402	7.2275	7.2283
FXTN 20-01 *	PIBD2017D011	14.3750	7Y	4/24/2017	2537	6.95					7.3596	7.2500	7.2500
FXTN 10-44	PIBD1017H447	7.7500	7.5Y	8/23/2017	2658	7.28					7.4394	7.3264	7.3264
FXTN 10-45	PIBD1018A451	5.8750	8Y	1/31/2018	2819	7.72					7.5455	7.4280	7.4280
FXTN 10-47	PIBD1018K478	8.8750	9Y	11/20/2018	3112	8.53					7.7386	7.6129	7.6129
FXTN 10-48	PIBD1019B485	7.8750	9Y	2/19/2019	3203	8.78	151.500000	7.6000	3:24:24 PM	7.6390	7.7986	7.6703	7.6703
FXTN 10-50 *	PIBD1020B508	7.7500	10Y	2/18/2020	3567	9.77	17.000000	7.7250	2:06:16 PM	7.7515	8.0385	7.9000	7.9000
FXTN 20-02	PIBD2022C021	15.0000	12Y	3/14/2022	4322	11.84					8.3006	8.1586	8.1586
FXTN 20-03	PIBD2022J033	12.7500	13Y	10/17/2022	4539	12.44					8.3760	8.2329	8.2329
FXTN 20-04	PIBD2023B048	13.0000	13Y	2/20/2023	4665	12.78					8.4197	8.2760	8.2760
FXTN 20-05	PIBD2023E054	11.8750	14Y	5/29/2023	4763	13.05					8.4538	8.3096	8.3096
FXTN 20-06	PIBD2023J068	11.3750	14Y	10/23/2023	4910	13.45					8.5048	8.3599	8.3599
FXTN 20-07	PIBD2024F075	12.3750	15Y	6/3/2024	5134	14.07					8.5826	8.4366	8.4366
FXTN 20-08	PIBD2024H086	12.8750	15Y	8/5/2024	5197	14.24					8.6045	8.4582	8.4582
FXTN 20-09	PIBD2024K091	13.7500	15Y	11/11/2024	5295	14.51					8.6385	8.4918	8.4918
FXTN 20-10	PIBD2025D103	12.1250	15Y	4/14/2025	5449	14.93					8.6920	8.5445	8.5445
FXTN 20-11	PIBD2025J116	12.1250	16Y	10/20/2025	5638	15.45					8.7576	8.6092	8.6092
FXTN 25-01	PIBD2525K015	18.2500	16Y	11/29/2025	5678	15.56					8.7715	8.6229	8.6229
FXTN 20-12	PIBD2026A122	10.2500	16Y	1/19/2026	5729	15.70	40.000000	8.4500	11:21:37 AM	8.4750	8.7892	8.6404	8.6404
FXTN 20-13	PIBD2026L139	8.0000	17Y	12/7/2026	6051	16.58					8.9010	8.7507	8.7507
FXTN 20-14	PIBD2027I140	8.6250	18Y	9/6/2027	6324	17.33					8.9958	8.8442	8.8442
FXTN 20-15 *	PIBD2028L151	9.5000	20Y	12/4/2028	6779	18.57					9.1538	9.0000	9.0000
FXTN 25-02	PIBD2530G029	12.5000	21Y	7/28/2030	7380	20.22					9.1806	9.0278	9.0278
FXTN 25-03	PIBD2531A032	11.2500	21Y	1/26/2031	7562	20.72					9.1887	9.0362	9.0362

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FXTN 25-04	PIBD2531J042	9.3750	22Y	10/5/2031	7814	21.41					9.1999	9.0479	9.0479
FXTN 25-05	PIBD2532K057	8.5000	23Y	11/29/2032	8235	22.56					9.2186	9.0673	9.0673
FXTN 25-06 *	PIBD2534K062	9.2500	25Y	11/5/2034	8941	24.50					9.2500	9.1000	9.1000