

Interpolated Bonds
May 14, 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	8	0.02					4.0206	4.0000	4.0000
FXTN 10-20	PIBD1010F202	14.1250	1M	6/22/2010	36	0.10					4.1028	4.0000	4.0000
FXTN 10-21	PIBD1010G210	14.5000	2M	7/20/2010	64	0.18					4.1336	4.0300	4.0300
FXTN 05-59	PIBD0510G595	10.7500	2M	7/21/2010	65	0.18					4.1347	4.0311	4.0311
RTB 03-05	PIID0310H057	6.8750	2M	8/1/2010	76	0.21					4.1460	4.0433	4.0433
FXTN 10-22	PIBD1010H228	14.6250	2M	8/10/2010	85	0.23					4.1553	4.0533	4.0533
FXTN 10-23	PIBD1010I236	14.6250	4M	9/1/2010	107	0.29					4.1766	4.0762	4.0762
RTB 05-04	PIID0510H043	10.6250	4M	9/8/2010	114	0.31	0.250000	4.7500	2:46:47 PM	4.7500	4.1824	4.0823	4.0823
FXTN 05-60	PIBD0510I600	10.8750	4M	9/22/2010	128	0.35					4.1940	4.0946	4.0946
FXTN 05-61	PIBD0510L615	9.3750	7M	12/1/2010	198	0.54					4.2651	4.1690	4.1690
FXTN 10-26	PIBD1010L261	17.5000	7M	12/21/2010	218	0.60	30.680000	4.5100	3:37:13 PM	4.6469	4.3193	4.2235	4.2235
FXTN 03-17	PIBD0311A175	5.3750	8M	1/17/2011	245	0.67					4.3924	4.2969	4.2969
FXTN 10-27	PIBD1011A278	17.5000	8M	1/18/2011	246	0.67					4.3951	4.2997	4.2997
FXTN 07-35	PIBD0711A354	11.0000	8M	1/22/2011	250	0.68					4.4059	4.3105	4.3105
FXTN 05-62	PIBD0511C622	8.5000	10M	3/3/2011	290	0.79	384.123000	4.7500	3:28:34 PM	4.7804	4.5142	4.4194	4.4194
FXTN 07-36	PIBD0711D360	12.0000	11M	4/15/2011	333	0.91					4.6307	4.5364	4.5364
FXTN 05-63	PIBD0511F638	10.6250	1.5Y	6/22/2011	401	1.10					4.7213	4.6047	4.6047
FXTN 07-37	PIBD0711G376	12.0000	1.5Y	7/22/2011	431	1.18					4.7580	4.6308	4.6308
RTB 03-06	PIID0311G065	8.5000	1.5Y	7/31/2011	440	1.21	2.590000	4.5550	3:45:33 PM	4.7072	4.7691	4.6386	4.6386
SPTB 10-01	SPTB1011I016	15.5000	1.5Y	9/20/2011	491	1.35					4.8315	4.6830	4.6830
FXTN 10-28	PIBD1011J288	16.5000	1.5Y	10/11/2011	512	1.40	1.751000	4.7000	3:09:37 PM	4.7000	4.8572	4.7012	4.7012
FXTN 05-64	PIBD0511J642	7.2500	1.5Y	10/19/2011	520	1.42					4.8670	4.7082	4.7082
RTB 05-05	PIID0511L054	5.8750	2Y	12/6/2011	568	1.56					4.9257	4.7499	4.7499
FXTN 04-19	PIBD0411L191	5.8750	2Y	12/13/2011	575	1.58					4.9343	4.7559	4.7559
FXTN 03-18	PIBD0312A182	5.8750	2Y	1/8/2012	601	1.65					4.9661	4.7785	4.7785
SPTB 10-02	SPTB1012A021	14.0000	2Y	1/31/2012	624	1.71					4.9942	4.7985	4.7985
FXTN 05-65	PIBD0512B658	5.7500	2Y	2/21/2012	645	1.77	20.981000	4.9500	3:21:37 PM	4.9453	5.0199	4.8168	4.8168
FXTN 10-29	PIBD1012D291	13.0000	2Y	4/25/2012	709	1.94					5.0983	4.8724	4.8724
FXTN 07-39 *	PIBD0712D395	11.5000	2Y	4/28/2012	712	1.95					5.1019	4.8750	4.8750
RTB 05-06	PIID0512H067	7.1250	2.5Y	8/1/2012	807	2.21	2.868000	5.1500	10:15:42 AM	5.1500	5.1981	4.9807	4.9710
FXTN 07-40	PIBD0712H408	11.3750	2.5Y	8/18/2012	824	2.26					5.2153	4.9996	4.9881
RTB 03-07	PIID0312I070	5.2500	2.5Y	9/24/2012	861	2.36	5.207000	5.1250	2:58:38 PM	5.1887	5.2527	5.0408	5.0255
FXTN 10-30	PIBD1012J302	12.1250	2.5Y	10/17/2012	884	2.42					5.2760	5.0664	5.0487
FXTN 07-41	PIBD0712K413	10.5000	3Y	11/17/2012	915	2.51					5.3073	5.1009	5.0801
FXTN 07-42	PIBD0713A421	9.0000	3Y	1/5/2013	964	2.64					5.3569	5.1554	5.1296
FXTN 03-19	PIBD0313A199	5.2500	3Y	1/7/2013	966	2.65					5.3589	5.1576	5.1316
FXTN 07-43	PIBD0713C438	8.7500	3Y	3/3/2013	1021	2.80	62.000000	5.2575	3:43:34 PM	5.2609	5.4146	5.2188	5.1871
FXTN 05-66	PIBD0513C664	6.6250	3Y	3/13/2013	1031	2.82					5.4247	5.2299	5.1972
FXTN 10-31	PIBD1013C316	12.7500	3Y	3/27/2013	1045	2.86					5.4389	5.2455	5.2114
FXTN 10-32 *	PIBD1013E320	11.7500	3Y	5/15/2013	1094	3.00					5.4885	5.3000	5.2609
FXTN 07-44	PIBD0713F446	9.6250	3.5Y	6/29/2013	1139	3.12					5.5725	5.3852	5.3517
RTB 05-07	PIID0513G075	9.0000	3.5Y	7/31/2013	1171	3.21					5.6323	5.4458	5.4163
FXTN 10-33	PIBD1013J337	11.0000	3.5Y	10/9/2013	1241	3.40					5.7631	5.5783	5.5575

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FXTN 07-45	PIBD0713K457	7.1250	3.5Y	11/2/2013	1265	3.47					5.8079	5.6238	5.6060
FXTN 05-67	PIBD0514A673	6.2500	4Y	1/27/2014	1351	3.70	386.000000	5.8950	10:35:30 AM	5.8945	5.9685	5.7866	5.7795
FXTN 10-34 *	PIBD1014C341	12.3750	4Y	3/25/2014	1408	3.86					6.0750	5.8945	5.8945
FXTN 10-35	PIBD1014G356	12.7500	4.5Y	7/15/2014	1520	4.16					6.1814	6.0292	6.0292
RTB 05-08	PIID0514I080	6.2500	4.5Y	9/24/2014	1591	4.36	151.974000	6.0755	10:52:10 AM	6.1910	6.2488	6.1146	6.1146
FXTN 07-46	PIBD0714J466	6.5000	4.5Y	10/4/2014	1601	4.39					6.2583	6.1267	6.1267
SPTB 10-03	SPTB1014J037	12.2500	4.5Y	10/14/2014	1611	4.41					6.2678	6.1387	6.1387
FXTN 10-36	PIBD1015B367	12.3750	5Y	2/24/2015	1744	4.78					6.3942	6.2987	6.2987
FXTN 05-68 *	PIBD0515E685	6.3750	5Y	5/13/2015	1822	4.99					6.4683	6.3925	6.3925
FXTN 07-47	PIBD0715E477	8.3750	5.5Y	5/22/2015	1831	5.02					6.4869	6.4120	6.4120
FXTN 10-37	PIBD1015H370	11.8750	5.5Y	8/25/2015	1926	5.28					6.6832	6.6177	6.6174
FXTN 10-38	PIBD1015L384	10.1250	6Y	12/15/2015	2038	5.58					6.9146	6.8601	6.8597
FXTN 10-39	PIBD1016A393	9.2500	6Y	1/12/2016	2066	5.66					6.9725	6.9208	6.9202
FXTN 07-48	PIBD0716A488	7.0000	6Y	1/27/2016	2081	5.70	310.259000	6.9500	3:24:38 PM	6.9527	7.0035	6.9532	6.9527
FXTN 10-40	PIBD1016C407	7.5000	6Y	3/30/2016	2144	5.87					7.0502	6.9880	6.9786
FXTN 10-41	PIBD1016D416	7.0000	6Y	4/27/2016	2172	5.95					7.0709	7.0034	6.9901
FXTN 10-42	PIBD1016I420	9.1250	6.5Y	9/4/2016	2302	6.31	887.599000	7.0400	3:56:57 PM	7.0435	7.1673	7.0750	7.0435
RTB 07-01	PIID0716I018	7.0000	6.5Y	9/24/2016	2322	6.36	114.209000	7.0050	3:19:40 PM	6.9848	7.1821	7.0901	7.0613
FXTN 10-43	PIBD1016K436	6.2500	7Y	11/16/2016	2375	6.51					7.2212	7.1301	7.1085
FXTN 07-49	PIBD0717C493	7.0000	7Y	3/31/2017	2510	6.88	44.000000	7.0250	4:05:31 PM	7.0825	7.3208	7.2319	7.2286
FXTN 20-01 *	PIBD2017D011	14.3750	7Y	4/24/2017	2534	6.94					7.3385	7.2500	7.2500
FXTN 10-44	PIBD1017H447	7.7500	7.5Y	8/23/2017	2655	7.27					7.4198	7.3264	7.3264
FXTN 10-45	PIBD1018A451	5.8750	8Y	1/31/2018	2816	7.72					7.5280	7.4280	7.4280
FXTN 10-47	PIBD1018K478	8.8750	9Y	11/20/2018	3109	8.52					7.7249	7.6129	7.6129
FXTN 10-48	PIBD1019B485	7.8750	9Y	2/19/2019	3200	8.77	26.000000	7.6500	4:05:28 PM	7.6550	7.7861	7.6703	7.6703
FXTN 10-50 *	PIBD1020B508	7.7500	10Y	2/18/2020	3564	9.76	25.000000	7.7550	3:23:49 PM	7.7730	8.0308	7.9000	7.9000
FXTN 20-02	PIBD2022C021	15.0000	12Y	3/14/2022	4319	11.83					8.2893	8.1586	8.1586
FXTN 20-03	PIBD2022J033	12.7500	13Y	10/17/2022	4536	12.43					8.3636	8.2329	8.2329
FXTN 20-04	PIBD2023B048	13.0000	13Y	2/20/2023	4662	12.77					8.4068	8.2760	8.2760
FXTN 20-05	PIBD2023E054	11.8750	14Y	5/29/2023	4760	13.04					8.4404	8.3096	8.3096
FXTN 20-06	PIBD2023J068	11.3750	14Y	10/23/2023	4907	13.44					8.4907	8.3599	8.3599
FXTN 20-07	PIBD2024F075	12.3750	15Y	6/3/2024	5131	14.06					8.5674	8.4366	8.4366
FXTN 20-08	PIBD2024H086	12.8750	15Y	8/5/2024	5194	14.23					8.5890	8.4582	8.4582
FXTN 20-09	PIBD2024K091	13.7500	15Y	11/11/2024	5292	14.50					8.6226	8.4918	8.4918
FXTN 20-10	PIBD2025D103	12.1250	15Y	4/14/2025	5446	14.92					8.6753	8.5445	8.5445
FXTN 20-11	PIBD2025J116	12.1250	16Y	10/20/2025	5635	15.44					8.7400	8.6092	8.6092
FXTN 25-01	PIBD2525K015	18.2500	16Y	11/29/2025	5675	15.55					8.7537	8.6229	8.6229
FXTN 20-12	PIBD2026A122	10.2500	16Y	1/19/2026	5726	15.69					8.7712	8.6404	8.6404
FXTN 20-13	PIBD2026L139	8.0000	17Y	12/7/2026	6048	16.57					8.8815	8.7507	8.7507
FXTN 20-14	PIBD2027I140	8.6250	18Y	9/6/2027	6321	17.32					8.9749	8.8442	8.8442
FXTN 20-15 *	PIBD2028L151	9.5000	20Y	12/4/2028	6776	18.56	40.000000	8.7500	2:33:18 PM	8.7849	9.1308	9.0000	9.0000
FXTN 25-02	PIBD2530G029	12.5000	21Y	7/28/2030	7377	20.21					9.1596	9.0278	9.0278
FXTN 25-03	PIBD2531A032	11.2500	21Y	1/26/2031	7559	20.71					9.1684	9.0362	9.0362

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FXTN 25-04	PIBD2531J042	9.3750	22Y	10/5/2031	7811	21.40					9.1805	9.0479	9.0479
FXTN 25-05	PIBD2532K057	8.5000	23Y	11/29/2032	8232	22.55	100.000000	8.8250	2:34:58 PM	8.8475	9.2007	9.0673	9.0673
FXTN 25-06 *	PIBD2534K062	9.2500	25Y	11/5/2034	8938	24.49	2.000000	8.9000	11:02:30 AM	8.9000	9.2346	9.1000	9.1000