

**Interpolated Bonds**  
**May 31, 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 10-20	PIBD1010F202	14.1250	<1M	6/22/2010	21	0.06					4.0936	4.0571	4.0571
FXTN 10-21	PIBD1010G210	14.5000	2M	7/20/2010	49	0.13					4.1724	4.1103	4.1103
FXTN 05-59	PIBD0510G595	10.7500	2M	7/21/2010	50	0.14					4.1731	4.1111	4.1111
RTB 03-05	PIID0310H057	6.8750	2M	8/1/2010	61	0.17	3.000000	4.3750	11:40:19 AM	4.3417	4.1803	4.1198	4.1198
FXTN 10-22	PIBD1010H228	14.6250	2M	8/10/2010	70	0.19					4.1863	4.1270	4.1270
FXTN 10-23	PIBD1010I236	14.6250	3M	9/1/2010	92	0.25					4.2008	4.1444	4.1444
RTB 05-04	PIID0510H043	10.6250	3M	9/8/2010	99	0.27	0.250000	4.5000	10:13:33 AM	4.5000	4.2054	4.1500	4.1500
FXTN 05-60	PIBD0510I600	10.8750	4M	9/22/2010	113	0.31					4.2369	4.1808	4.1808
FXTN 05-61	PIBD0510L615	9.3750	6M	12/1/2010	183	0.50					4.3946	4.3346	4.3346
FXTN 10-26	PIBD1010L261	17.5000	7M	12/21/2010	203	0.56					4.4322	4.3702	4.3702
FXTN 03-17	PIBD0311A175	5.3750	8M	1/17/2011	230	0.63					4.4776	4.4121	4.4121
FXTN 10-27	PIBD1011A278	17.5000	8M	1/18/2011	231	0.63					4.4792	4.4137	4.4137
FXTN 07-35	PIBD0711A354	11.0000	8M	1/22/2011	235	0.64					4.4860	4.4199	4.4199
FXTN 05-62	PIBD0511C622	8.5000	9M	3/3/2011	275	0.75	403.879000	4.7500	12:08:41 PM	4.7624	4.5531	4.4820	4.4820
FXTN 07-36	PIBD0711D360	12.0000	11M	4/15/2011	318	0.87					4.6253	4.5488	4.5488
FXTN 05-63	PIBD0511F638	10.6250	1.5Y	6/22/2011	386	1.06					4.7378	4.6506	4.6506
FXTN 07-37	PIBD0711G376	12.0000	1.5Y	7/22/2011	416	1.14					4.7866	4.6939	4.6939
RTB 03-06	PIID0311G065	8.5000	1.5Y	7/31/2011	425	1.16	0.200000	5.2500	10:13:00 AM	5.2500	4.8013	4.7069	4.7069
SPTB 10-01	SPTB1011I016	15.5000	1.5Y	9/20/2011	476	1.30					4.8843	4.7806	4.7806
FXTN 10-28	PIBD1011J288	16.5000	1.5Y	10/11/2011	497	1.36					4.9185	4.8110	4.8110
FXTN 05-64	PIBD0511J642	7.2500	1.5Y	10/19/2011	505	1.38					4.9316	4.8225	4.8225
RTB 05-05	PIID0511L054	5.8750	2Y	12/6/2011	553	1.52					5.0097	4.8919	4.8919
FXTN 04-19	PIBD0411L191	5.8750	2Y	12/13/2011	560	1.53					5.0211	4.9020	4.9020
FXTN 03-18	PIBD0312A182	5.8750	2Y	1/8/2012	586	1.61					5.0635	4.9396	4.9396
SPTB 10-02	SPTB1012A021	14.0000	2Y	1/31/2012	609	1.67					5.1009	4.9728	4.9728
FXTN 05-65	PIBD0512B658	5.7500	2Y	2/21/2012	630	1.73					5.1351	5.0032	5.0032
FXTN 10-29	PIBD1012D291	13.0000	2Y	4/25/2012	694	1.90					5.2393	5.0957	5.0957
FXTN 07-39 *	PIBD0712D395	11.5000	2Y	4/28/2012	697	1.91					5.2442	5.1000	5.1000
RTB 05-06	PIID0512H067	7.1250	2.5Y	8/1/2012	792	2.17					5.3208	5.1622	5.1340
FXTN 07-40	PIBD0712H408	11.3750	2.5Y	8/18/2012	809	2.22					5.3344	5.1733	5.1401
RTB 03-07	PIID0312I070	5.2500	2.5Y	9/24/2012	846	2.32	459.110000	5.1750	3:02:33 PM	5.2915	5.3642	5.1975	5.1534
FXTN 10-30	PIBD1012J302	12.1250	2.5Y	10/17/2012	869	2.38					5.3828	5.2126	5.1616
FXTN 07-41	PIBD0712K413	10.5000	2.5Y	11/17/2012	900	2.47					5.4077	5.2329	5.1727
FXTN 07-42	PIBD0713A421	9.0000	3Y	1/5/2013	949	2.60					5.4472	5.2649	5.1902
FXTN 03-19	PIBD0313A199	5.2500	3Y	1/7/2013	951	2.61	50.000000	5.2000	3:39:52 PM	5.2000	5.4488	5.2662	5.1910
FXTN 07-43	PIBD0713C438	8.7500	3Y	3/3/2013	1006	2.76	16.250000	5.3500	2:09:18 PM	5.3500	5.4931	5.3022	5.2107
FXTN 05-66	PIBD0513C664	6.6250	3Y	3/13/2013	1016	2.78					5.5012	5.3088	5.2142
FXTN 10-31	PIBD1013C316	12.7500	3Y	3/27/2013	1030	2.82					5.5125	5.3179	5.2192
FXTN 10-32 *	PIBD1013E320	11.7500	3Y	5/15/2013	1079	2.96					5.5519	5.3500	5.2368
FXTN 07-44	PIBD0713F446	9.6250	3.5Y	6/29/2013	1124	3.08					5.6258	5.4303	5.3330
RTB 05-07	PIID0513G075	9.0000	3.5Y	7/31/2013	1156	3.17	9.250000	5.7000	3:15:47 PM	5.5054	5.6784	5.4873	5.4015
FXTN 10-33	PIBD1013J337	11.0000	3.5Y	10/9/2013	1226	3.36					5.7934	5.6122	5.5511
FXTN 07-45	PIBD0713K457	7.1250	3.5Y	11/2/2013	1250	3.42					5.8328	5.6550	5.6025

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FXTN 05-67	PIBD0514A673	6.2500	4Y	1/27/2014	1336	3.66	4,770.000000	5.9100	4:07:52 PM	5.9083	5.9741	5.8083	5.7864
FXTN 10-34 *	PIBD1014C341	12.3750	4Y	3/25/2014	1393	3.82					6.0677	5.9100	5.9083
FXTN 10-35	PIBD1014G356	12.7500	4.5Y	7/15/2014	1505	4.12	1.400000	6.0500	2:21:11 PM	6.0500	6.1737	6.0358	6.0283
RTB 05-08	PIID0514I080	6.2500	4.5Y	9/24/2014	1576	4.32	20.198000	6.1900	3:33:07 PM	6.1698	6.2409	6.1155	6.1043
FXTN 07-46	PIBD0714J466	6.5000	4.5Y	10/4/2014	1586	4.35	60.968000	6.1500	9:48:14 AM	6.1500	6.2504	6.1267	6.1150
SPTB 10-03	SPTB1014J037	12.2500	4.5Y	10/14/2014	1596	4.37					6.2598	6.1380	6.1258
FXTN 10-36	PIBD1015B367	12.3750	5Y	2/24/2015	1729	4.74	6.700000	6.4000	2:22:36 PM	6.4000	6.3857	6.2873	6.2683
FXTN 05-68	PIBD0515E685	6.3750	5Y	5/13/2015	1807	4.95	100.000000	6.3650	4:12:31 PM	6.3575	6.4596	6.3749	6.3518
FXTN 07-47 *	PIBD0715E477	8.3750	5Y	5/22/2015	1816	4.98	3.590000	6.4000	2:24:11 PM	6.4000	6.4681	6.3850	6.3615
FXTN 10-37	PIBD1015H370	11.8750	5.5Y	8/25/2015	1911	5.24	2.300000	6.7000	2:26:30 PM	6.7000	6.6918	6.6071	6.5940
FXTN 10-38	PIBD1015L384	10.1250	6Y	12/15/2015	2023	5.54	1.000000	6.9000	2:27:50 PM	6.9000	6.9555	6.8689	6.8681
FXTN 10-39	PIBD1016A393	9.2500	6Y	1/12/2016	2051	5.62	5.000000	6.9500	2:28:42 PM	6.9500	7.0214	6.9343	6.9367
FXTN 07-48	PIBD0716A488	7.0000	6Y	1/27/2016	2066	5.66	1,400.000000	6.9750	3:06:27 PM	6.9734	7.0567	6.9694	6.9734
FXTN 10-40	PIBD1016C407	7.5000	6Y	3/30/2016	2129	5.83					7.0896	7.0066	7.0095
FXTN 10-41	PIBD1016D416	7.0000	6Y	4/27/2016	2157	5.91					7.1043	7.0232	7.0255
FXTN 10-42	PIBD1016I420	9.1250	6.5Y	9/4/2016	2287	6.27	9.000000	7.1000	3:06:45 PM	7.1000	7.1722	7.1000	7.1000
RTB 07-01	PIID0716I018	7.0000	6.5Y	9/24/2016	2307	6.32	18.430000	6.9500	2:55:34 PM	6.9500	7.1933	7.1129	7.1086
FXTN 10-43	PIBD1016K436	6.2500	6.5Y	11/16/2016	2360	6.47	20.600000	7.2000	3:55:08 PM	7.2000	7.2493	7.1472	7.1315
FXTN 07-49	PIBD0717C493	7.0000	7Y	3/31/2017	2495	6.84					7.3920	7.2345	7.1897
FXTN 20-01 *	PIBD2017D011	14.3750	7Y	4/24/2017	2519	6.90	20.000000	7.3000	2:12:36 PM	7.3000	7.4173	7.2500	7.2000
FXTN 10-44	PIBD1017H447	7.7500	7.5Y	8/23/2017	2640	7.23					7.4862	7.3234	7.2793
FXTN 10-45	PIBD1018A451	5.8750	8Y	1/31/2018	2801	7.67					7.5779	7.4211	7.3848
FXTN 10-47	PIBD1018K478	8.8750	8.5Y	11/20/2018	3094	8.48					7.7447	7.5989	7.5768
FXTN 10-48	PIBD1019B485	7.8750	9Y	2/19/2019	3185	8.73	404.100000	7.8000	3:54:01 PM	7.6522	7.7966	7.6541	7.6365
FXTN 10-50 *	PIBD1020B508	7.7500	10Y	2/18/2020	3549	9.72					8.0038	7.8750	7.8750
FXTN 20-02	PIBD2022C021	15.0000	12Y	3/14/2022	4304	11.79					8.1842	8.0562	8.0562
FXTN 20-03	PIBD2022J033	12.7500	13Y	10/17/2022	4521	12.39					8.2361	8.1082	8.1082
FXTN 20-04	PIBD2023B048	13.0000	13Y	2/20/2023	4647	12.73					8.2662	8.1384	8.1384
FXTN 20-05	PIBD2023E054	11.8750	13Y	5/29/2023	4745	13.00					8.2896	8.1620	8.1620
FXTN 20-06	PIBD2023J068	11.3750	14Y	10/23/2023	4892	13.40					8.3247	8.1972	8.1972
FXTN 20-07	PIBD2024F075	12.3750	15Y	6/3/2024	5116	14.02					8.3782	8.2510	8.2510
FXTN 20-08	PIBD2024H086	12.8750	15Y	8/5/2024	5179	14.19					8.3933	8.2661	8.2661
FXTN 20-09	PIBD2024K091	13.7500	15Y	11/11/2024	5277	14.46					8.4167	8.2896	8.2896
FXTN 20-10	PIBD2025D103	12.1250	15Y	4/14/2025	5431	14.88					8.4535	8.3266	8.3266
FXTN 20-11	PIBD2025J116	12.1250	16Y	10/20/2025	5620	15.40					8.4986	8.3719	8.3719
FXTN 25-01	PIBD2525K015	18.2500	16Y	11/29/2025	5660	15.51					8.5082	8.3815	8.3815
FXTN 20-12	PIBD2026A122	10.2500	16Y	1/19/2026	5711	15.65	60.000000	8.7150	11:52:08 AM	8.7225	8.5204	8.3937	8.3937
FXTN 20-13	PIBD2026L139	8.0000	17Y	12/7/2026	6033	16.53					8.5973	8.4710	8.4710
FXTN 20-14	PIBD2027I140	8.6250	18Y	9/6/2027	6306	17.28					8.6625	8.5365	8.5365
FXTN 20-15	PIBD2028L151	9.5000	19Y	12/4/2028	6761	18.52	17.000000	8.6500	4:04:12 PM	8.6500	8.7712	8.6457	8.6457
FXTN 20-16 *	PIBD2030E166	8.7500	20Y	5/27/2030	7300	20.00					8.9000	8.7750	8.7750
FXTN 25-02	PIBD2530G029	12.5000	21Y	7/28/2030	7362	20.17					8.9093	8.7845	8.7845
FXTN 25-03	PIBD2531A032	11.2500	21Y	1/26/2031	7544	20.67					8.9367	8.8126	8.8126

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FXTN 25-04	PIBD2531J042	9.3750	22Y	10/5/2031	7796	21.36					8.9746	8.8514	8.8514
FXTN 25-05	PIBD2532K057	8.5000	23Y	11/29/2032	8217	22.51					9.0380	8.9163	8.9163
FXTN 25-06 *	PIBD2534K062	9.2500	25Y	11/5/2034	8923	24.45					9.1442	9.0250	9.0250