

Interpolated Bonds  
June 09, 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	12	0.03					4.0391	3.9482	3.9471
FXTN 10-21	PIBD1010G210	14.5000	1M	7/20/2010	40	0.11					4.1183	3.8593	3.8562
FXTN 05-59	PIBD0510G595	10.7500	1M	7/21/2010	41	0.11					4.1185	3.8618	3.8587
RTB 03-05	PIID0310H057	6.8750	2M	8/1/2010	52	0.14	27.394000	4.2500	2:50:26 PM	4.0454	4.1204	3.8887	3.8861
FXTN 10-22	PIBD1010H228	14.6250	2M	8/10/2010	61	0.17					4.1219	3.9108	3.9085
FXTN 10-23	PIBD1010I236	14.6250	3M	9/1/2010	83	0.23					4.1257	3.9647	3.9633
RTB 05-04	PIID0510H043	10.6250	3M	9/8/2010	90	0.25	2.224000	4.0350	2:58:05 PM	4.2745	4.1269	3.9819	3.9807
FXTN 05-60	PIBD0510I600	10.8750	4M	9/22/2010	104	0.28					4.1503	4.0154	4.0144
FXTN 05-61	PIBD0510L615	9.3750	6M	12/1/2010	174	0.48					4.2672	4.1832	4.1831
FXTN 10-26	PIBD1010L261	17.5000	7M	12/21/2010	194	0.53					4.3029	4.2242	4.2242
FXTN 03-17	PIBD0311A175	5.3750	8M	1/17/2011	221	0.61					4.3529	4.2745	4.2745
FXTN 10-27	PIBD1011A278	17.5000	8M	1/18/2011	222	0.61					4.3548	4.2764	4.2764
FXTN 07-35	PIBD0711A354	11.0000	8M	1/22/2011	226	0.62					4.3622	4.2839	4.2839
FXTN 05-62	PIBD0511C622	8.5000	9M	3/3/2011	266	0.73	59.347690	4.6500	3:13:56 PM	4.6666	4.4362	4.3584	4.3584
FXTN 07-36	PIBD0711D360	12.0000	10M	4/15/2011	309	0.85					4.5158	4.4385	4.4385
FXTN 05-63	PIBD0511F638	10.6250	1.5Y	6/22/2011	377	1.03					4.6471	4.5607	4.5607
FXTN 07-37	PIBD0711G376	12.0000	1.5Y	7/22/2011	407	1.12					4.7073	4.6127	4.6127
RTB 03-06	PIID0311G065	8.5000	1.5Y	7/31/2011	416	1.14	4.020000	4.6500	11:02:58 AM	4.6376	4.7254	4.6283	4.6283
SPTB 10-01	SPTB1011I016	15.5000	1.5Y	9/20/2011	467	1.28					4.8277	4.7168	4.7168
FXTN 10-28	PIBD1011J288	16.5000	1.5Y	10/11/2011	488	1.34					4.8699	4.7532	4.7532
FXTN 05-64	PIBD0511J642	7.2500	1.5Y	10/19/2011	496	1.36					4.8859	4.7671	4.7671
RTB 05-05	PIID0511L054	5.8750	1.5Y	12/6/2011	544	1.49					4.9822	4.8503	4.8503
FXTN 04-19	PIBD0411L191	5.8750	2Y	12/13/2011	551	1.51	7.500000	5.1000	3:21:27 PM	5.1000	4.9963	4.8624	4.8624
FXTN 03-18	PIBD0312A182	5.8750	2Y	1/8/2012	577	1.58					5.0484	4.9075	4.9075
SPTB 10-02	SPTB1012A021	14.0000	2Y	1/31/2012	600	1.64					5.0946	4.9474	4.9474
FXTN 05-65	PIBD0512B658	5.7500	2Y	2/21/2012	621	1.70	2.000000	4.8500	2:28:36 PM	4.8897	5.1367	4.9838	4.9838
FXTN 10-29	PIBD1012D291	13.0000	2Y	4/25/2012	685	1.88					5.2651	5.0948	5.0948
FXTN 07-39 *	PIBD0712D395	11.5000	2Y	4/28/2012	688	1.88					5.2712	5.1000	5.1000
RTB 05-06	PIID0512H067	7.1250	2.5Y	8/1/2012	783	2.15	50.479000	5.0751	12:09:46 PM	5.1691	5.3276	5.1497	5.1550
FXTN 07-40	PIBD0712H408	11.3750	2.5Y	8/18/2012	800	2.19					5.3377	5.1586	5.1648
RTB 03-07	PIID0312I070	5.2500	2.5Y	9/24/2012	837	2.29	206.735700	5.2700	2:46:39 PM	5.2667	5.3597	5.1780	5.1862
FXTN 10-30	PIBD1012J302	12.1250	2.5Y	10/17/2012	860	2.36					5.3733	5.1901	5.1995
FXTN 07-41	PIBD0712K413	10.5000	2.5Y	11/17/2012	891	2.44					5.3917	5.2063	5.2175
FXTN 07-42	PIBD0713A421	9.0000	3Y	1/5/2013	940	2.58					5.4209	5.2319	5.2458
FXTN 03-19	PIBD0313A199	5.2500	3Y	1/7/2013	942	2.58					5.4220	5.2330	5.2470
FXTN 07-43	PIBD0713C438	8.7500	3Y	3/3/2013	997	2.73	370.000000	5.3250	3:29:40 PM	5.3211	5.4547	5.2618	5.2788
FXTN 05-66	PIBD0513C664	6.6250	3Y	3/13/2013	1007	2.76					5.4607	5.2670	5.2846
FXTN 10-31	PIBD1013C316	12.7500	3Y	3/27/2013	1021	2.80					5.4690	5.2743	5.2927
FXTN 10-32 *	PIBD1013E320	11.7500	3Y	5/15/2013	1070	2.93					5.4981	5.3000	5.3211
FXTN 07-44	PIBD0713F446	9.6250	3.5Y	6/29/2013	1115	3.05					5.5623	5.3644	5.3842
RTB 05-07	PIID0513G075	9.0000	3.5Y	7/31/2013	1147	3.14	50.000000	5.7500	2:31:29 PM	5.7500	5.6080	5.4102	5.4290
FXTN 10-33	PIBD1013J337	11.0000	3.5Y	10/9/2013	1217	3.33					5.7078	5.5105	5.5272
FXTN 07-45	PIBD0713K457	7.1250	3.5Y	11/2/2013	1241	3.40					5.7421	5.5448	5.5608

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FXTN 05-67	PIBD0514A673	6.2500	4Y	1/27/2014	1327	3.64	7,160.000000	5.7600	3:53:31 PM	5.7613	5.8648	5.6679	5.6814
FXTN 10-34 *	PIBD1014C341	12.3750	4Y	3/25/2014	1384	3.79					5.9462	5.7495	5.7613
FXTN 10-35	PIBD1014G356	12.7500	4.5Y	7/15/2014	1496	4.10					6.0928	5.9218	5.9068
RTB 05-08	PIID0514I080	6.2500	4.5Y	9/24/2014	1567	4.29	251.015000	6.1250	3:43:23 PM	6.1559	6.1858	6.0309	5.9991
FXTN 07-46	PIBD0714J466	6.5000	4.5Y	10/4/2014	1577	4.32					6.1989	6.0463	6.0121
SPTB 10-03	SPTB1014J037	12.2500	4.5Y	10/14/2014	1587	4.35					6.2119	6.0617	6.0250
FXTN 10-36	PIBD1015B367	12.3750	5Y	2/24/2015	1720	4.71					6.3861	6.2662	6.1979
FXTN 05-68	PIBD0515E685	6.3750	5Y	5/13/2015	1798	4.93	13.317000	6.3150	11:00:15 AM	6.3150	6.4882	6.3862	6.2992
FXTN 07-47 *	PIBD0715E477	8.3750	5Y	5/22/2015	1807	4.95	60.000000	6.3100	3:49:47 PM	6.3100	6.5000	6.4000	6.3109
FXTN 10-37	PIBD1015H370	11.8750	5.5Y	8/25/2015	1902	5.21					6.6717	6.5678	6.5221
FXTN 10-38	PIBD1015L384	10.1250	6Y	12/15/2015	2014	5.52					6.8742	6.7657	6.7710
FXTN 10-39	PIBD1016A393	9.2500	6Y	1/12/2016	2042	5.59					6.9248	6.8151	6.8333
FXTN 07-48	PIBD0716A488	7.0000	6Y	1/27/2016	2057	5.64	2,773.888000	6.8685	4:13:11 PM	6.8666	6.9519	6.8416	6.8666
FXTN 10-40	PIBD1016C407	7.5000	6Y	3/30/2016	2120	5.81					6.9811	6.8740	6.8981
FXTN 10-41	PIBD1016D416	7.0000	6Y	4/27/2016	2148	5.88					6.9940	6.8883	6.9121
FXTN 10-42	PIBD1016I420	9.1250	6.5Y	9/4/2016	2278	6.24	1,450.000000	6.9750	4:13:57 PM	6.9770	7.0542	6.9550	6.9770
RTB 07-01	PIID0716I018	7.0000	6.5Y	9/24/2016	2298	6.30	1.000000	6.9050	3:20:26 PM	6.9050	7.0754	6.9603	6.9815
FXTN 10-43	PIBD1016K436	6.2500	6.5Y	11/16/2016	2351	6.44					7.1316	6.9744	6.9935
FXTN 07-49	PIBD0717C493	7.0000	7Y	3/31/2017	2486	6.81	2,724.770000	7.0800	2:58:17 PM	7.0268	7.2746	7.0104	7.0241
FXTN 20-01 *	PIBD2017D011	14.3750	7Y	4/24/2017	2510	6.88	50.000000	7.1750	10:49:00 AM	7.1750	7.3000	7.0167	7.0295
FXTN 10-44	PIBD1017H447	7.7500	7.5Y	8/23/2017	2631	7.21					7.3778	7.1117	7.1230
FXTN 10-45	PIBD1018A451	5.8750	8Y	1/31/2018	2792	7.65					7.4813	7.2380	7.2473
FXTN 10-47	PIBD1018K478	8.8750	8.5Y	11/20/2018	3085	8.45					7.6697	7.4680	7.4736
FXTN 10-48	PIBD1019B485	7.8750	9Y	2/19/2019	3176	8.70	50.000000	7.5150	9:58:25 AM	7.5150	7.7282	7.5394	7.5439
FXTN 10-50 *	PIBD1020B508	7.7500	10Y	2/18/2020	3540	9.70					7.9623	7.8250	7.8250
FXTN 20-02	PIBD2022C021	15.0000	12Y	3/14/2022	4295	11.77					8.1514	8.0112	8.0112
FXTN 20-03	PIBD2022J033	12.7500	13Y	10/17/2022	4512	12.36					8.2058	8.0647	8.0647
FXTN 20-04	PIBD2023B048	13.0000	13Y	2/20/2023	4638	12.71					8.2374	8.0958	8.0958
FXTN 20-05	PIBD2023E054	11.8750	13Y	5/29/2023	4736	12.98					8.2619	8.1199	8.1199
FXTN 20-06	PIBD2023J068	11.3750	14Y	10/23/2023	4883	13.38					8.2987	8.1562	8.1562
FXTN 20-07	PIBD2024F075	12.3750	14Y	6/3/2024	5107	13.99					8.3548	8.2114	8.2114
FXTN 20-08	PIBD2024H086	12.8750	15Y	8/5/2024	5170	14.16					8.3706	8.2270	8.2270
FXTN 20-09	PIBD2024K091	13.7500	15Y	11/11/2024	5268	14.43					8.3952	8.2511	8.2511
FXTN 20-10	PIBD2025D103	12.1250	15Y	4/14/2025	5422	14.85					8.4337	8.2891	8.2891
FXTN 20-11	PIBD2025J116	12.1250	16Y	10/20/2025	5611	15.37					8.4811	8.3357	8.3357
FXTN 25-01	PIBD2525K015	18.2500	16Y	11/29/2025	5651	15.48					8.4911	8.3456	8.3456
FXTN 20-12	PIBD2026A122	10.2500	16Y	1/19/2026	5702	15.62					8.5039	8.3582	8.3582
FXTN 20-13	PIBD2026L139	8.0000	17Y	12/7/2026	6024	16.50					8.5845	8.4376	8.4376
FXTN 20-14	PIBD2027I140	8.6250	18Y	9/6/2027	6297	17.25	70.000000	8.5400	9:02:04 AM	8.5400	8.6529	8.5049	8.5049
FXTN 20-15	PIBD2028L151	9.5000	19Y	12/4/2028	6752	18.50	50.000000	8.6500	9:01:28 AM	8.6500	8.7669	8.6171	8.6171
FXTN 20-16 *	PIBD2030E166	8.7500	20Y	5/27/2030	7291	19.98	36.740000	8.5500	11:40:04 AM	8.5919	8.9019	8.7500	8.7500
FXTN 25-02	PIBD2530G029	12.5000	21Y	7/28/2030	7353	20.15					8.9124	8.7615	8.7615
FXTN 25-03	PIBD2531A032	11.2500	21Y	1/26/2031	7535	20.64					8.9433	8.7951	8.7951

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FXTN 25-04	PIBD2531J042	9.3750	22Y	10/5/2031	7787	21.33					8.9860	8.8417	8.8417
FXTN 25-05	PIBD2532K057	8.5000	23Y	11/29/2032	8208	22.49					9.0573	8.9195	8.9195
FXTN 25-06 *	PIBD2534K062	9.2500	25Y	11/5/2034	8914	24.42					9.1769	9.0500	9.0500