

Interpolated Bonds
February 24, 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
PIBD1010C161	FXTN 10-16	14.6250	<1M	3/2/2010	5	0.01					3.9999	3.9848	3.9848
PID1010CA170	FXTN 10-17	13.8750	1M	3/30/2010	33	0.09					3.9993	3.8788	3.8788
PIBD0510D589	FXTN 05-58	11.5000	1M	4/7/2010	41	0.11	0.100000	4.8750	3:55:50 PM	4.8750	4.0109	3.8728	3.8733
PIBD0410D181	FXTN 04-18	6.5000	2M	4/20/2010	54	0.15					4.0326	3.8687	3.8702
PIBD1010D188	FXTN 10-18	13.8750	2M	4/27/2010	61	0.17					4.0443	3.8666	3.8686
PIBD0710E348	FXTN 07-34	11.8750	2M	5/8/2010	72	0.20					4.0627	3.8631	3.8660
PIBD1010E196	FXTN 10-19	14.2500	3M	5/25/2010	89	0.24					4.0910	3.8578	3.8619
PIBD1010F202	FXTN 10-20	14.1250	4M	6/22/2010	117	0.32					4.1262	3.9206	3.9304
PIBD1010G210	FXTN 10-21	14.5000	5M	7/20/2010	145	0.40					4.1610	3.9860	4.0017
PIBD0510G595	FXTN 05-59	10.7500	5M	7/21/2010	146	0.40					4.1623	3.9884	4.0042
PIID0310H057	RTB 03-05	6.8750	5M	8/1/2010	157	0.43	2.600000	4.8000	3:28:51 PM	4.8000	4.1759	4.0141	4.0322
PIBD1010H228	FXTN 10-22	14.6250	5M	8/10/2010	166	0.45					4.1871	4.0351	4.0551
PIBD1010I236	FXTN 10-23	14.6250	6M	9/1/2010	188	0.52					4.2207	4.0819	4.1051
PIID0510H043	RTB 05-04	10.6250	7M	9/8/2010	195	0.53					4.2357	4.0936	4.1168
PIBD0510I600	FXTN 05-60	10.8750	7M	9/22/2010	209	0.57	11.403000	4.3750	3:29:53 PM	4.3750	4.2657	4.1171	4.1403
PIBD0510L615	FXTN 05-61	9.3750	9M	12/1/2010	279	0.76					4.4154	4.2343	4.2576
PIBD1010L261	FXTN 10-26	17.5000	10M	12/21/2010	299	0.82					4.4581	4.2678	4.2911
PIBD0311A175	FXTN 03-17	5.3750	11M	1/17/2011	326	0.89					4.5159	4.3130	4.3364
PIBD1011A278	FXTN 10-27	17.5000	11M	1/18/2011	327	0.90					4.5180	4.3147	4.3381
PIBD0711A354	FXTN 07-35	11.0000	11M	1/22/2011	331	0.91	240.000000	4.4500	11:32:13 AM	4.4500	4.5266	4.3213	4.3448
PIBD0511C622	FXTN 05-62	8.5000	1.5Y	3/3/2011	371	1.02	2,046.000000	4.5100	11:55:34 AM	4.5083	4.6842	4.5236	4.5083
PIBD0711D360	FXTN 07-36	12.0000	1.5Y	4/15/2011	414	1.13					4.7016	4.5510	4.5436
PIBD0511F638	FXTN 05-63	10.6250	1.5Y	6/22/2011	482	1.32					4.7290	4.5944	4.5995
PIBD0711G376	FXTN 07-37	12.0000	1.5Y	7/22/2011	512	1.40					4.7411	4.6135	4.6241
PIID0311G065	RTB 03-06	8.5000	1.5Y	7/31/2011	521	1.43	0.930000	4.8000	3:07:29 PM	4.7378	4.7447	4.6193	4.6315
SPTB1011I016	SPTB 10-01	15.5000	2Y	9/20/2011	572	1.57					4.7652	4.6518	4.6734
PIBD1011J288	FXTN 10-28	16.5000	2Y	10/11/2011	593	1.62					4.7737	4.6652	4.6906
PIBD0511J642	FXTN 05-64	7.2500	2Y	10/19/2011	601	1.65					4.7769	4.6703	4.6972
PIID0511L054	RTB 05-05	5.8750	2Y	12/6/2011	649	1.78	324.011452	4.7650	2:05:03 PM	4.7998	4.7963	4.7009	4.7366
PIBD0411L191	FXTN 04-19	5.8750	2Y	12/13/2011	656	1.80	78.500000	4.8000	11:31:44 AM	4.8000	4.7991	4.7054	4.7423
PIBD0312A182	FXTN 03-18	5.8750	2Y	1/8/2012	682	1.87					4.8096	4.7219	4.7637
SPTB1012A021	SPTB 10-02	14.0000	2Y	1/31/2012	705	1.93					4.8188	4.7366	4.7826
PIBD0512B658	FXTN 05-65 *	5.7500	2Y	2/21/2012	726	1.99					4.8273	4.7500	4.7998
PIBD1012D291	FXTN 10-29	13.0000	2.5Y	4/25/2012	790	2.16					4.9312	4.8058	4.8856
PIBD0712D395	FXTN 07-39	11.5000	2.5Y	4/28/2012	793	2.17	50.000000	4.9750	11:32:46 AM	4.9750	4.9361	4.8107	4.8896
PIID0512H067	RTB 05-06	7.1250	2.5Y	8/1/2012	888	2.43	325.208000	5.1250	11:56:04 AM	5.1753	5.0903	4.9678	5.0169
PIBD0712H408	FXTN 07-40	11.3750	2.5Y	8/18/2012	905	2.48	53.400000	5.2000	11:40:44 AM	5.1860	5.1179	4.9959	5.0397
PIID0312I070	RTB 03-07	5.2500	3Y	9/24/2012	942	2.58	4,804.846300	5.2200	2:48:32 PM	5.2305	5.1780	5.0570	5.0893
PIBD1012J302	FXTN 10-30	12.1250	3Y	10/17/2012	965	2.64	1.000000	5.2150	2:07:14 PM	5.2150	5.2153	5.0950	5.1201
PIBD0712K413	FXTN 07-41	10.5000	3Y	11/17/2012	996	2.73	50.000000	5.1750	11:35:51 AM	5.1750	5.2657	5.1463	5.1617
PIBD0713A421	FXTN 07-42	9.0000	3Y	1/5/2013	1045	2.86					5.3452	5.2273	5.2273
PIBD0313A199	FXTN 03-19 *	5.2500	3Y	1/7/2013	1047	2.87	102.534000	5.2300	3:54:33 PM	5.2331	5.3485	5.2306	5.2300
PIBD0713C438	FXTN 07-43	8.7500	3.5Y	3/3/2013	1102	3.02	451.100000	5.3750	3:57:28 PM	5.2750	5.3301	5.2750	5.2750

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PIBD0513C664	FXTN 05-66	6.6250	3.5Y	3/13/2013	1112	3.05					5.3523	5.2976	5.2976
PIBD1013C316	FXTN 10-31	12.7500	3.5Y	3/27/2013	1126	3.08					5.3833	5.3294	5.3293
PIBD1013E320	FXTN 10-32	11.7500	3.5Y	5/15/2013	1175	3.22					5.4920	5.4403	5.4402
PIBD0713F446	FXTN 07-44	9.6250	3.5Y	6/29/2013	1220	3.34					5.5917	5.5423	5.5421
PIID0513G075	RTB 05-07	9.0000	3.5Y	7/31/2013	1252	3.43	500.000000	5.6500	10:38:51 AM	5.6500	5.6627	5.6147	5.6145
PIBD1013J337	FXTN 10-33	11.0000	4Y	10/9/2013	1322	3.62					5.8179	5.7733	5.7729
PIBD0713K457	FXTN 07-45	7.1250	4Y	11/2/2013	1346	3.69					5.8711	5.8276	5.8272
PIBD0514A673	FXTN 05-67 *	6.2500	4Y	1/27/2014	1432	3.92	2,155.939000	6.0165	3:57:51 PM	6.0219	6.0617	6.0224	6.0219
PIBD1014C341	FXTN 10-34	12.3750	4.5Y	3/25/2014	1489	4.08					6.1115	6.0555	6.0567
PIBD1014G356	FXTN 10-35	12.7500	4.5Y	7/15/2014	1601	4.39					6.2093	6.1206	6.1251
PIID0514I080	RTB 05-08	6.2500	5Y	9/24/2014	1672	4.58	465.930000	6.2115	3:56:42 PM	6.2485	6.2714	6.1618	6.1685
PIBD0714J466	FXTN 07-46	6.5000	5Y	10/4/2014	1682	4.61	130.000000	6.2700	11:55:05 AM	6.2700	6.2801	6.1676	6.1746
SPTB1014J037	SPTB 10-03	12.2500	5Y	10/14/2014	1692	4.64					6.2888	6.1734	6.1808
PIBD1015B367	FXTN 10-36 *	12.3750	5Y	2/24/2015	1825	5.00	60.000000	6.3500	11:34:46 AM	6.3500	6.4050	6.2506	6.2620
PIBD0715E477	FXTN 07-47	8.3750	5.5Y	5/22/2015	1912	5.24	1,200.000000	6.5305	11:40:32 AM	6.5305	6.5836	6.4599	6.4680
PIBD1015H370	FXTN 10-37	11.8750	5.5Y	8/25/2015	2007	5.50					6.7786	6.6884	6.6929
PIBD1015L384	FXTN 10-38	10.1250	6Y	12/15/2015	2119	5.81					7.0086	6.9578	6.9581
PIBD1016A393	FXTN 10-39	9.2500	6Y	1/12/2016	2147	5.88					7.0661	7.0252	7.0244
PIBD0716A488	FXTN 07-48	7.0000	6Y	1/27/2016	2162	5.92	1,957.786900	7.0600	4:05:38 PM	7.0599	7.0968	7.0612	7.0599
PIBD1016C407	FXTN 10-40	7.5000	6.5Y	3/30/2016	2225	6.10					7.1291	7.0862	7.0744
PIBD1016D416	FXTN 10-41	7.0000	6.5Y	4/27/2016	2253	6.17					7.1434	7.0972	7.0809
PIBD1016I420	FXTN 10-42	9.1250	7Y	9/4/2016	2383	6.53	140.000000	7.1500	3:04:54 PM	7.1489	7.2099	7.1486	7.1109
PIID0716I018	RTB 07-01	7.0000	7Y	9/24/2016	2403	6.58	25.241300	7.0000	3:19:31 PM	7.0099	7.2202	7.1458	7.1155
PIBD1016K436	FXTN 10-43 *	6.2500	7Y	11/16/2016	2456	6.73					7.2473	7.1385	7.1277
PIBD2017D011	FXTN 20-01	14.3750	7.5Y	4/24/2017	2615	7.16					7.3557	7.2470	7.2377
PIBD1017H447	FXTN 10-44	7.7500	7.5Y	8/23/2017	2736	7.50					7.4381	7.3296	7.3213
PIBD1018A451	FXTN 10-45	5.8750	8Y	1/31/2018	2897	7.94					7.5479	7.4395	7.4327
PIBD1018K478	FXTN 10-47	8.8750	9Y	11/20/2018	3190	8.74					7.7476	7.6394	7.6353
PIBD1019B485	FXTN 10-48	7.8750	9Y	2/19/2019	3281	8.99	50.000000	7.7900	3:38:05 PM	7.7900	7.8096	7.7016	7.6983
PIBD1020B508	FXTN 10-50 *	7.7500	10Y	2/18/2020	3645	9.99					8.0577	7.9500	7.9500
PIBD2022C021	FXTN 20-02	15.0000	13Y	3/14/2022	4400	12.05					8.3226	8.2086	8.2086
PIBD2022J033	FXTN 20-03	12.7500	13Y	10/17/2022	4617	12.65					8.3987	8.2829	8.2829
PIBD2023B048	FXTN 20-04	13.0000	13Y	2/20/2023	4743	12.99					8.4429	8.3260	8.3260
PIBD2023E054	FXTN 20-05	11.8750	14Y	5/29/2023	4841	13.26					8.4773	8.3596	8.3596
PIBD2023J068	FXTN 20-06	11.3750	14Y	10/23/2023	4988	13.67					8.5289	8.4099	8.4099
PIBD2024F075	FXTN 20-07	12.3750	15Y	6/3/2024	5212	14.28					8.6075	8.4866	8.4866
PIBD2024H086	FXTN 20-08	12.8750	15Y	8/5/2024	5275	14.45					8.6296	8.5082	8.5082
PIBD2024K091	FXTN 20-09	13.7500	15Y	11/11/2024	5373	14.72					8.6640	8.5418	8.5418
PIBD2025D103	FXTN 20-10	12.1250	16Y	4/14/2025	5527	15.14					8.7180	8.5945	8.5945
PIBD2025J116	FXTN 20-11	12.1250	16Y	10/20/2025	5716	15.66					8.7843	8.6592	8.6592
PIBD2525K015	FXTN 25-01	18.2500	16Y	11/29/2025	5756	15.77					8.7983	8.6729	8.6729
PIBD2026A122	FXTN 20-12	10.2500	16Y	1/19/2026	5807	15.91					8.8162	8.6904	8.6904
PIBD2026L139	FXTN 20-13	8.0000	17Y	12/7/2026	6129	16.79	160.000000	8.9000	9:30:40 AM	8.9034	8.9292	8.8007	8.8007

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PIBD2027I140	FXTN 20-14	8.6250	18Y	9/6/2027	6402	17.54					9.0250	8.8942	8.8942
PIBD2028L151	FXTN 20-15 *	9.5000	20Y	12/4/2028	6857	18.79					9.1846	9.0500	9.0500
PIBD2530G029	FXTN 25-02	12.5000	21Y	7/28/2030	7458	20.43	12.000000	9.0000	9:27:46 AM	9.0033	9.2106	9.0389	9.0389
PIBD2531A032	FXTN 25-03	11.2500	21Y	1/26/2031	7640	20.93	38.000000	9.0000	9:34:55 AM	9.0025	9.2185	9.0355	9.0355
PIBD2531J042	FXTN 25-04	9.3750	22Y	10/5/2031	7892	21.62	68.000000	9.0000	9:35:36 AM	9.0025	9.2294	9.0309	9.0309
PIBD2532K057	FXTN 25-05	8.5000	23Y	11/29/2032	8313	22.78					9.2476	9.0231	9.0231
PIBD2534K062	FXTN 25-06 *	9.2500	25Y	11/5/2034	9019	24.71	115.000000	9.0100	9:00:38 AM	9.0100	9.2781	9.0100	9.0100