

Interpolated Bonds
February 25, 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	4	0.01					4.0033	4.0012	4.0012
PID1010CA170	FXTN 10-17	13.8750	1M	3/30/2010	32	0.09					4.0337	4.0121	4.0121
PIBD0510D589	FXTN 05-58	11.5000	1M	4/7/2010	40	0.11					4.0354	4.0125	4.0125
PIBD0410D181	FXTN 04-18	6.5000	2M	4/20/2010	53	0.15					4.0366	4.0125	4.0125
PIBD1010D188	FXTN 10-18	13.8750	2M	4/27/2010	60	0.16					4.0372	4.0125	4.0125
PIBD0710E348	FXTN 07-34	11.8750	2M	5/8/2010	71	0.19					4.0382	4.0125	4.0125
PIBD1010E196	FXTN 10-19	14.2500	3M	5/25/2010	88	0.24					4.0397	4.0125	4.0125
PIBD1010F202	FXTN 10-20	14.1250	4M	6/22/2010	116	0.32					4.0854	4.0415	4.0410
PIBD1010G210	FXTN 10-21	14.5000	5M	7/20/2010	144	0.39					4.1327	4.0716	4.0707
PIBD0510G595	FXTN 05-59	10.7500	5M	7/21/2010	145	0.40					4.1344	4.0727	4.0717
PIID0310H057	RTB 03-05	6.8750	5M	8/1/2010	156	0.43	2.330000	4.9000	12:46:13 PM	4.8163	4.1529	4.0845	4.0833
PIBD1010H228	FXTN 10-22	14.6250	5M	8/10/2010	165	0.45					4.1681	4.0942	4.0929
PIBD1010I236	FXTN 10-23	14.6250	6M	9/1/2010	187	0.51					4.2080	4.1233	4.1215
PIID0510H043	RTB 05-04	10.6250	7M	9/8/2010	194	0.53	3.175000	4.3750	2:49:01 PM	4.4732	4.2226	4.1362	4.1344
PIBD0510I600	FXTN 05-60	10.8750	7M	9/22/2010	208	0.57	0.375000	4.3750	3:29:50 PM	4.3750	4.2517	4.1622	4.1600
PIBD0510L615	FXTN 05-61	9.3750	9M	12/1/2010	278	0.76					4.3975	4.2921	4.2883
PIBD1010L261	FXTN 10-26	17.5000	10M	12/21/2010	298	0.82					4.4391	4.3292	4.3250
PIBD0311A175	FXTN 03-17	5.3750	11M	1/17/2011	325	0.89					4.4953	4.3793	4.3745
PIBD1011A278	FXTN 10-27	17.5000	11M	1/18/2011	326	0.89					4.4974	4.3811	4.3763
PIBD0711A354	FXTN 07-35	11.0000	11M	1/22/2011	330	0.90					4.5057	4.3885	4.3837
PIBD0511C622	FXTN 05-62	8.5000	1.5Y	3/3/2011	370	1.01	728.604000	4.6250	3:58:42 PM	4.5186	4.6404	4.5171	4.5186
PIBD0711D360	FXTN 07-36	12.0000	1.5Y	4/15/2011	413	1.13					4.6594	4.5326	4.5285
PIBD0511F638	FXTN 05-63	10.6250	1.5Y	6/22/2011	481	1.32					4.6896	4.5571	4.5440
PIBD0711G376	FXTN 07-37	12.0000	1.5Y	7/22/2011	511	1.40					4.7029	4.5679	4.5509
PIID0311G065	RTB 03-06	8.5000	1.5Y	7/31/2011	520	1.42					4.7069	4.5711	4.5530
SPTB1011I016	SPTB 10-01	15.5000	2Y	9/20/2011	571	1.56					4.7295	4.5895	4.5647
PIBD1011J288	FXTN 10-28	16.5000	2Y	10/11/2011	592	1.62					4.7388	4.5971	4.5695
PIBD0511J642	FXTN 05-64	7.2500	2Y	10/19/2011	600	1.64	36.300000	4.9350	3:57:41 PM	4.9350	4.7423	4.6000	4.5713
PIID0511L054	RTB 05-05	5.8750	2Y	12/6/2011	648	1.78					4.7636	4.6173	4.5823
PIBD0411L191	FXTN 04-19	5.8750	2Y	12/13/2011	655	1.79					4.7667	4.6198	4.5839
PIBD0312A182	FXTN 03-18	5.8750	2Y	1/8/2012	681	1.87					4.7782	4.6291	4.5899
SPTB1012A021	SPTB 10-02	14.0000	2Y	1/31/2012	704	1.93					4.7884	4.6374	4.5952
PIBD0512B658	FXTN 05-65 *	5.7500	2Y	2/21/2012	725	1.99					4.7977	4.6450	4.6000
PIBD1012D291	FXTN 10-29	13.0000	2.5Y	4/25/2012	789	2.16					4.9026	4.7251	4.7220
PIBD0712D395	FXTN 07-39	11.5000	2.5Y	4/28/2012	792	2.17					4.9075	4.7309	4.7277
PIID0512H067	RTB 05-06	7.1250	2.5Y	8/1/2012	887	2.43	0.480200	5.1250	2:45:13 PM	5.1250	5.0632	4.9166	4.9088
PIBD0712H408	FXTN 07-40	11.3750	2.5Y	8/18/2012	904	2.48					5.0911	4.9498	4.9412
PIID0312I070	RTB 03-07	5.2500	3Y	9/24/2012	941	2.58	1,211.075113	5.2200	4:06:55 PM	5.2024	5.1517	5.0221	5.0117
PIBD1012J302	FXTN 10-30	12.1250	3Y	10/17/2012	964	2.64					5.1894	5.0670	5.0556
PIBD0712K413	FXTN 07-41	10.5000	3Y	11/17/2012	995	2.73					5.2403	5.1276	5.1146
PIBD0713A421	FXTN 07-42	9.0000	3Y	1/5/2013	1044	2.86					5.3206	5.2233	5.2080
PIBD0313A199	FXTN 03-19 *	5.2500	3Y	1/7/2013	1046	2.87	629.017000	5.2325	3:40:24 PM	5.2301	5.3238	5.2273	5.2119
PIBD0713C438	FXTN 07-43	8.7500	3.5Y	3/3/2013	1101	3.02	1,885.519990	5.2600	4:03:47 PM	5.2663	5.3102	5.2769	5.2663

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PIBD0513C664	FXTN 05-66	6.6250	3.5Y	3/13/2013	1111	3.04					5.3330	5.2993	5.2890
PIBD1013C316	FXTN 10-31	12.7500	3.5Y	3/27/2013	1125	3.08					5.3650	5.3307	5.3209
PIBD1013E320	FXTN 10-32	11.7500	3.5Y	5/15/2013	1174	3.22					5.4771	5.4407	5.4324
PIBD0713F446	FXTN 07-44	9.6250	3.5Y	6/29/2013	1219	3.34					5.5801	5.5416	5.5347
PIID0513G075	RTB 05-07	9.0000	3.5Y	7/31/2013	1251	3.43	416.863000	5.6000	3:28:35 PM	5.6459	5.6532	5.6134	5.6075
PIBD1013J337	FXTN 10-33	11.0000	4Y	10/9/2013	1321	3.62					5.8134	5.7705	5.7667
PIBD0713K457	FXTN 07-45	7.1250	4Y	11/2/2013	1345	3.68					5.8683	5.8243	5.8213
PIBD0514A673	FXTN 05-67 *	6.2500	4Y	1/27/2014	1431	3.92	3,161.176000	6.0190	4:04:44 PM	6.0170	6.0650	6.0173	6.0170
PIBD1014C341	FXTN 10-34	12.3750	4.5Y	3/25/2014	1488	4.08					6.1191	6.0583	6.0501
PIBD1014G356	FXTN 10-35	12.7500	4.5Y	7/15/2014	1600	4.38					6.2256	6.1389	6.1152
PIID0514I080	RTB 05-08	6.2500	5Y	9/24/2014	1671	4.58	509.300000	6.2400	3:22:34 PM	6.2400	6.2931	6.1899	6.1564
PIBD0714J466	FXTN 07-46	6.5000	5Y	10/4/2014	1681	4.61					6.3026	6.1971	6.1623
SPTB1014J037	SPTB 10-03	12.2500	5Y	10/14/2014	1691	4.63					6.3121	6.2043	6.1681
PIBD1015B367	FXTN 10-36 *	12.3750	5Y	2/24/2015	1824	5.00	50.000000	6.3000	9:48:32 AM	6.3000	6.4385	6.3000	6.2454
PIBD0715E477	FXTN 07-47	8.3750	5.5Y	5/22/2015	1911	5.24					6.6087	6.4962	6.4545
PIBD1015H370	FXTN 10-37	11.8750	5.5Y	8/25/2015	2006	5.50					6.7947	6.7104	6.6828
PIBD1015L384	FXTN 10-38	10.1250	6Y	12/15/2015	2118	5.80					7.0139	6.9630	6.9520
PIBD1016A393	FXTN 10-39	9.2500	6Y	1/12/2016	2146	5.88					7.0687	7.0261	7.0193
PIBD0716A488	FXTN 07-48	7.0000	6Y	1/27/2016	2161	5.92	1,868.329624	7.0540	4:06:46 PM	7.0554	7.0980	7.0600	7.0554
PIBD1016C407	FXTN 10-40	7.5000	6.5Y	3/30/2016	2224	6.09					7.1240	7.0913	7.0741
PIBD1016D416	FXTN 10-41	7.0000	6.5Y	4/27/2016	2252	6.17					7.1356	7.1053	7.0825
PIBD1016I420	FXTN 10-42	9.1250	7Y	9/4/2016	2382	6.53	201.100000	7.1500	3:18:26 PM	7.1501	7.1891	7.1700	7.1211
PIID0716I018	RTB 07-01	7.0000	7Y	9/24/2016	2402	6.58	10.255000	7.0000	3:22:55 PM	7.0000	7.1974	7.1440	7.1271
PIBD1016K436	FXTN 10-43 *	6.2500	7Y	11/16/2016	2455	6.73					7.2192	7.0750	7.1429
PIBD2017D011	FXTN 20-01	14.3750	7.5Y	4/24/2017	2614	7.16					7.3274	7.1853	7.2441
PIBD1017H447	FXTN 10-44	7.7500	7.5Y	8/23/2017	2735	7.49					7.4098	7.2693	7.3212
PIBD1018A451	FXTN 10-45	5.8750	8Y	1/31/2018	2896	7.93					7.5194	7.3810	7.4237
PIBD1018K478	FXTN 10-47	8.8750	9Y	11/20/2018	3189	8.74					7.7188	7.5843	7.6103
PIBD1019B485	FXTN 10-48	7.8750	9Y	2/19/2019	3280	8.99	642.261742	7.7500	11:40:43 AM	7.7507	7.7807	7.6474	7.6682
PIBD1020B508	FXTN 10-50 *	7.7500	10Y	2/18/2020	3644	9.98					8.0285	7.9000	7.9000
PIBD2022C021	FXTN 20-02	15.0000	13Y	3/14/2022	4399	12.05					8.3020	8.1821	8.1821
PIBD2022J033	FXTN 20-03	12.7500	13Y	10/17/2022	4616	12.65					8.3807	8.2631	8.2631
PIBD2023B048	FXTN 20-04	13.0000	13Y	2/20/2023	4742	12.99					8.4263	8.3102	8.3102
PIBD2023E054	FXTN 20-05	11.8750	14Y	5/29/2023	4840	13.26					8.4618	8.3468	8.3468
PIBD2023J068	FXTN 20-06	11.3750	14Y	10/23/2023	4987	13.66					8.5151	8.4017	8.4017
PIBD2024F075	FXTN 20-07	12.3750	15Y	6/3/2024	5211	14.28					8.5963	8.4854	8.4854
PIBD2024H086	FXTN 20-08	12.8750	15Y	8/5/2024	5274	14.45					8.6191	8.5090	8.5090
PIBD2024K091	FXTN 20-09	13.7500	15Y	11/11/2024	5372	14.72					8.6546	8.5456	8.5456
PIBD2025D103	FXTN 20-10	12.1250	16Y	4/14/2025	5526	15.14					8.7104	8.6031	8.6031
PIBD2025J116	FXTN 20-11	12.1250	16Y	10/20/2025	5715	15.66					8.7789	8.6737	8.6737
PIBD2525K015	FXTN 25-01	18.2500	16Y	11/29/2025	5755	15.77					8.7934	8.6887	8.6887
PIBD2026A122	FXTN 20-12	10.2500	16Y	1/19/2026	5806	15.91					8.8118	8.7077	8.7077
PIBD2026L139	FXTN 20-13	8.0000	17Y	12/7/2026	6128	16.79					8.9285	8.8280	8.8280

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PIBD2027I140	FXTN 20-14	8.6250	18Y	9/6/2027	6401	17.54					9.0274	8.9300	8.9300
PIBD2028L151	FXTN 20-15 *	9.5000	20Y	12/4/2028	6856	18.78					9.1923	9.1000	9.1000
PIBD2530G029	FXTN 25-02	12.5000	21Y	7/28/2030	7457	20.43					9.2219	9.1208	9.1208
PIBD2531A032	FXTN 25-03	11.2500	21Y	1/26/2031	7639	20.93					9.2309	9.1272	9.1272
PIBD2531J042	FXTN 25-04	9.3750	22Y	10/5/2031	7891	21.62					9.2433	9.1359	9.1359
PIBD2532K057	FXTN 25-05	8.5000	23Y	11/29/2032	8312	22.77					9.2641	9.1505	9.1505
PIBD2534K062	FXTN 25-06 *	9.2500	25Y	11/5/2034	9018	24.71					9.2988	9.1750	9.1750