

Interpolated Bonds  
February 26, 2010

Instrument Name	ISIN	Coupon	Tenor	Maturity	Days	YRS	D. Vol (MM)	Last Yield	Traded Time	W. Ave Yld	PDSI-F	PDSI-R1	PDSI-R2
FXTN 10-16	PIBD1010C161	14.6250	<1M	3/2/2010	1						4.0000	4.0000	4.0000
FXTN 10-17	PID1010CA170	13.8750	<1M	3/30/2010	29	0.08					4.0188	3.9028	3.8451
FXTN 05-58	PIBD0510D589	11.5000	1M	4/7/2010	37	0.10	0.680000	4.1250	3:15:00 PM	4.1250	4.0242	3.8750	3.8009
FXTN 04-18	PIBD0410D181	6.5000	2M	4/20/2010	50	0.14					4.0324	3.9098	3.8506
FXTN 10-18	PIBD1010D188	13.8750	2M	4/27/2010	57	0.16					4.0369	3.9286	3.8773
FXTN 07-34	PIBD0710E348	11.8750	2M	5/8/2010	68	0.19					4.0438	3.9580	3.9194
FXTN 10-19	PIBD1010E196	14.2500	2M	5/25/2010	85	0.23					4.0546	4.0036	3.9844
FXTN 10-20	PIBD1010F202	14.1250	4M	6/22/2010	113	0.31					4.0877	4.0522	4.0436
FXTN 10-21	PIBD1010G210	14.5000	5M	7/20/2010	141	0.39					4.1269	4.0904	4.0836
FXTN 05-59	PIBD0510G595	10.7500	5M	7/21/2010	142	0.39					4.1283	4.0918	4.0850
RTB 03-05	PIID0310H057	6.8750	5M	8/1/2010	153	0.42	36.050000	4.4000	3:00:56 PM	4.3714	4.1437	4.1067	4.1007
FXTN 10-22	PIBD1010H228	14.6250	5M	8/10/2010	162	0.44					4.1563	4.1190	4.1136
FXTN 10-23	PIBD1010I236	14.6250	6M	9/1/2010	184	0.50					4.1872	4.1490	4.1450
RTB 05-04	PIID0510H043	10.6250	6M	9/8/2010	191	0.52	14.429000	4.3500	2:12:02 PM	4.3621	4.1970	4.1585	4.1550
FXTN 05-60	PIBD0510I600	10.8750	7M	9/22/2010	205	0.56	0.749000	4.3750	11:13:28 AM	4.3750	4.2279	4.1874	4.1744
FXTN 05-61	PIBD0510L615	9.3750	9M	12/1/2010	275	0.75					4.3823	4.3318	4.2715
FXTN 10-26	PIBD1010L261	17.5000	10M	12/21/2010	295	0.81					4.4265	4.3730	4.2992
FXTN 03-17	PIBD0311A175	5.3750	11M	1/17/2011	322	0.88					4.4861	4.4287	4.3366
FXTN 10-27	PIBD1011A278	17.5000	11M	1/18/2011	323	0.88					4.4883	4.4308	4.3380
FXTN 07-35	PIBD0711A354	11.0000	11M	1/22/2011	327	0.90	2.000000	4.4500	11:50:29 AM	4.4500	4.4971	4.4390	4.3435
FXTN 05-62	PIBD0511C622	8.5000	1.5Y	3/3/2011	367	1.01					4.6015	4.5350	4.5250
FXTN 07-36	PIBD0711D360	12.0000	1.5Y	4/15/2011	410	1.12					4.6218	4.5483	4.5341
FXTN 05-63	PIBD0511F638	10.6250	1.5Y	6/22/2011	478	1.31					4.6537	4.5694	4.5485
FXTN 07-37	PIBD0711G376	12.0000	1.5Y	7/22/2011	508	1.39					4.6678	4.5787	4.5548
RTB 03-06	PIID0311G065	8.5000	1.5Y	7/31/2011	517	1.42					4.6721	4.5815	4.5567
SPTB 10-01	SPTB1011I016	15.5000	2Y	9/20/2011	568	1.56					4.6960	4.5973	4.5675
FXTN 10-28	PIBD1011J288	16.5000	2Y	10/11/2011	589	1.61					4.7059	4.6038	4.5719
FXTN 05-64	PIBD0511J642	7.2500	2Y	10/19/2011	597	1.64	2.000000	4.6250	11:54:22 AM	4.6250	4.7097	4.6063	4.5736
RTB 05-05	PIID0511L054	5.8750	2Y	12/6/2011	645	1.77					4.7323	4.6211	4.5837
FXTN 04-19	PIBD0411L191	5.8750	2Y	12/13/2011	652	1.79					4.7355	4.6233	4.5852
FXTN 03-18	PIBD0312A182	5.8750	2Y	1/8/2012	678	1.86					4.7478	4.6314	4.5907
SPTB 10-02	SPTB1012A021	14.0000	2Y	1/31/2012	701	1.92					4.7586	4.6385	4.5956
FXTN 05-65 *	PIBD0512B658	5.7500	2Y	2/21/2012	722	1.98	25.000000	4.6000	12:09:59 PM	4.6499	4.7685	4.6450	4.6000
FXTN 10-29	PIBD1012D291	13.0000	2.5Y	4/25/2012	786	2.15					4.8786	4.7144	4.7193
FXTN 07-39	PIBD0712D395	11.5000	2.5Y	4/28/2012	789	2.16					4.8837	4.7198	4.7249
RTB 05-06	PIID0512H067	7.1250	2.5Y	8/1/2012	884	2.42	1.191700	5.1600	3:47:19 PM	5.1403	5.0472	4.8896	4.9019
FXTN 07-40	PIBD0712H408	11.3750	2.5Y	8/18/2012	901	2.47					5.0764	4.9200	4.9336
RTB 03-07	PIID0312I070	5.2500	3Y	9/24/2012	938	2.57	603.126600	5.1850	3:55:46 PM	5.1745	5.1401	4.9862	5.0026
FXTN 10-30	PIBD1012J302	12.1250	3Y	10/17/2012	961	2.63					5.1797	5.0273	5.0454
FXTN 07-41	PIBD0712K413	10.5000	3Y	11/17/2012	992	2.72					5.2330	5.0827	5.1032
FXTN 07-42	PIBD0713A421	9.0000	3Y	1/5/2013	1041	2.85					5.3173	5.1703	5.1945
FXTN 03-19 *	PIBD0313A199	5.2500	3Y	1/7/2013	1043	2.86	480.446000	5.2250	2:26:01 PM	5.2282	5.3208	5.1739	5.1983

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FXTN 07-43	PIBD0713C438	8.7500	3.5Y	3/3/2013	1098	3.01	780.000000	5.2575	11:50:51 AM	5.2589	5.3142	5.2613	5.2589
FXTN 05-66	PIBD0513C664	6.6250	3.5Y	3/13/2013	1108	3.04	26.500000	5.3000	11:59:26 AM	5.3000	5.3369	5.2843	5.2820
FXTN 10-31	PIBD1013C316	12.7500	3.5Y	3/27/2013	1122	3.07					5.3687	5.3165	5.3144
FXTN 10-32	PIBD1013E320	11.7500	3.5Y	5/15/2013	1171	3.21					5.4798	5.4293	5.4278
FXTN 07-44	PIBD0713F446	9.6250	3.5Y	6/29/2013	1216	3.33					5.5819	5.5329	5.5319
RTB 05-07	PIID0513G075	9.0000	3.5Y	7/31/2013	1248	3.42	0.900000	5.6500	3:14:37 PM	5.8245	5.6545	5.6065	5.6059
FXTN 10-33	PIBD1013J337	11.0000	4Y	10/9/2013	1318	3.61					5.8133	5.7676	5.7678
FXTN 07-45	PIBD0713K457	7.1250	4Y	11/2/2013	1342	3.68	6.000000	5.7850	10:33:59 AM	5.7850	5.8678	5.8229	5.8233
FXTN 05-67 *	PIBD0514A673	6.2500	4Y	1/27/2014	1428	3.91	3,383.712400	6.0250	3:44:08 PM	6.0227	6.0629	6.0208	6.0223
FXTN 10-34	PIBD1014C341	12.3750	4.5Y	3/25/2014	1485	4.07					6.1130	6.0571	6.0557
FXTN 10-35	PIBD1014G356	12.7500	4.5Y	7/15/2014	1597	4.38					6.2113	6.1273	6.1215
RTB 05-08	PIID0514I080	6.2500	5Y	9/24/2014	1668	4.57	581.651000	6.2400	2:59:19 PM	6.2467	6.2737	6.1718	6.1631
FXTN 07-46	PIBD0714J466	6.5000	5Y	10/4/2014	1678	4.60					6.2825	6.1780	6.1690
SPTB 10-03	SPTB1014J037	12.2500	5Y	10/14/2014	1688	4.62					6.2913	6.1843	6.1749
FXTN 10-36 *	PIBD1015B367	12.3750	5Y	2/24/2015	1821	4.99	50.000000	6.3250	9:58:51 AM	6.3250	6.4081	6.2677	6.2529
FXTN 07-47	PIBD0715E477	8.3750	5.5Y	5/22/2015	1908	5.23	110.836000	6.5050	11:02:36 AM	6.5050	6.5885	6.4714	6.4603
FXTN 10-37	PIBD1015H370	11.8750	5.5Y	8/25/2015	2003	5.49					6.7855	6.6939	6.6869
FXTN 10-38	PIBD1015L384	10.1250	6Y	12/15/2015	2115	5.79					7.0178	6.9562	6.9539
FXTN 10-39	PIBD1016A393	9.2500	6Y	1/12/2016	2143	5.87					7.0758	7.0217	7.0207
FXTN 07-48	PIBD0716A488	7.0000	6Y	1/27/2016	2158	5.91	794.094000	7.0565	4:01:38 PM	7.0564	7.1069	7.0569	7.0564
FXTN 10-40	PIBD1016C407	7.5000	6.5Y	3/30/2016	2221	6.08					7.1310	7.0834	7.0753
FXTN 10-41	PIBD1016D416	7.0000	6.5Y	4/27/2016	2249	6.16					7.1417	7.0952	7.0837
FXTN 10-42	PIBD1016I420	9.1250	7Y	9/4/2016	2379	6.52	255.422000	7.0500	3:01:27 PM	7.1472	7.1913	7.1500	7.1226
RTB 07-01	PIID0716I018	7.0000	7Y	9/24/2016	2399	6.57	4.884000	7.0000	10:48:03 AM	7.0000	7.1990	7.1484	7.1285
FXTN 10-43 *	PIBD1016K436	6.2500	7Y	11/16/2016	2452	6.72					7.2192	7.1443	7.1444
FXTN 20-01	PIBD2017D011	14.3750	7.5Y	4/24/2017	2611	7.15					7.3216	7.2386	7.2321
FXTN 10-44	PIBD1017H447	7.7500	7.5Y	8/23/2017	2732	7.48					7.3995	7.3105	7.2988
FXTN 10-45	PIBD1018A451	5.8750	8Y	1/31/2018	2893	7.93					7.5031	7.4060	7.3876
FXTN 10-47	PIBD1018K478	8.8750	9Y	11/20/2018	3186	8.73					7.6917	7.5799	7.5491
FXTN 10-48	PIBD1019B485	7.8750	9Y	2/19/2019	3277	8.98	51.280000	7.7250	3:20:45 PM	7.7312	7.7503	7.6339	7.5993
FXTN 10-50 *	PIBD1020B508	7.7500	10Y	2/18/2020	3641	9.98					7.9846	7.8500	7.8000
FXTN 20-02	PIBD2022C021	15.0000	13Y	3/14/2022	4396	12.04					8.2638	8.1321	8.0938
FXTN 20-03	PIBD2022J033	12.7500	13Y	10/17/2022	4613	12.64					8.3440	8.2131	8.1783
FXTN 20-04	PIBD2023B048	13.0000	13Y	2/20/2023	4739	12.98					8.3906	8.2602	8.2273
FXTN 20-05	PIBD2023E054	11.8750	14Y	5/29/2023	4837	13.25					8.4269	8.2968	8.2654
FXTN 20-06	PIBD2023J068	11.3750	14Y	10/23/2023	4984	13.65					8.4812	8.3517	8.3226
FXTN 20-07	PIBD2024F075	12.3750	15Y	6/3/2024	5208	14.27					8.5640	8.4354	8.4098
FXTN 20-08	PIBD2024H086	12.8750	15Y	8/5/2024	5271	14.44					8.5873	8.4590	8.4343
FXTN 20-09	PIBD2024K091	13.7500	15Y	11/11/2024	5369	14.71					8.6236	8.4956	8.4725
FXTN 20-10	PIBD2025D103	12.1250	16Y	4/14/2025	5523	15.13					8.6805	8.5531	8.5324
FXTN 20-11	PIBD2025J116	12.1250	16Y	10/20/2025	5712	15.65					8.7504	8.6237	8.6060
FXTN 25-01	PIBD2525K015	18.2500	16Y	11/29/2025	5752	15.76					8.7652	8.6387	8.6215

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FXTN 20-12	PIBD2026A122	10.2500	16Y	1/19/2026	5803	15.90					8.7841	8.6577	8.6414
FXTN 20-13	PIBD2026L139	8.0000	17Y	12/7/2026	6125	16.78					8.9031	8.7780	8.7667
FXTN 20-14	PIBD2027I140	8.6250	18Y	9/6/2027	6398	17.53					9.0041	8.8800	8.8729
FXTN 20-15 *	PIBD2028L151	9.5000	20Y	12/4/2028	6853	18.78					9.1723	9.0500	9.0500
FXTN 25-02	PIBD2530G029	12.5000	21Y	7/28/2030	7454	20.42					9.2020	9.0708	9.0708
FXTN 25-03	PIBD2531A032	11.2500	21Y	1/26/2031	7636	20.92					9.2110	9.0772	9.0772
FXTN 25-04	PIBD2531J042	9.3750	22Y	10/5/2031	7888	21.61					9.2235	9.0859	9.0859
FXTN 25-05	PIBD2532K057	8.5000	23Y	11/29/2032	8309	22.76					9.2443	9.1005	9.1005
FXTN 25-06 *	PIBD2534K062	9.2500	25Y	11/5/2034	9015	24.70	20.000000	9.0100	11:40:48 AM	9.0100	9.2792	9.1250	9.1250