

Interpolated Bonds  
March 12, 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 10-17	PID1010CA170	13.8750	<1M	3/30/2010	15	0.04					3.9915	3.9611	3.8756
FXTN 05-58	PIBD0510D589	11.5000	<1M	4/7/2010	23	0.06					3.9866	3.9389	3.8044
FXTN 04-18	PIBD0410D181	6.5000	1M	4/20/2010	36	0.10					3.9787	3.9028	3.6889
FXTN 10-18	PIBD1010D188	13.8750	1M	4/27/2010	43	0.12					3.9806	3.8880	3.6950
FXTN 07-34	PIBD0710E348	11.8750	2M	5/8/2010	54	0.15					3.9853	3.8661	3.7225
FXTN 10-19	PIBD1010E196	14.2500	2M	5/25/2010	71	0.19					3.9925	3.8321	3.7651
FXTN 10-20	PIBD1010F202	14.1250	3M	6/22/2010	99	0.27					4.0218	3.8447	3.8451
FXTN 10-21	PIBD1010G210	14.5000	4M	7/20/2010	127	0.35					4.0713	3.9364	3.9366
FXTN 05-59	PIBD0510G595	10.7500	4M	7/21/2010	128	0.35					4.0730	3.9396	3.9399
RTB 03-05	PIID0310H057	6.8750	5M	8/1/2010	139	0.38	2.091000	4.0500	3:11:43 PM	4.0691	4.0925	3.9756	3.9758
FXTN 10-22	PIBD1010H228	14.6250	5M	8/10/2010	148	0.41					4.1084	4.0051	4.0052
FXTN 10-23	PIBD1010I236	14.6250	5M	9/1/2010	170	0.47	3.060000	4.2500	11:48:22 AM	4.2500	4.1472	4.0771	4.0771
RTB 05-04	PIID0510H043	10.6250	6M	9/8/2010	177	0.48	6.000000	4.3000	9:29:11 AM	4.3000	4.1596	4.1000	4.1000
FXTN 05-60	PIBD0510I600	10.8750	6M	9/22/2010	191	0.52	18.277000	4.3250	11:10:32 AM	4.3250	4.1859	4.1231	4.1231
FXTN 05-61	PIBD0510L615	9.3750	9M	12/1/2010	261	0.72					4.3176	4.2385	4.2385
FXTN 10-26	PIBD1010L261	17.5000	9M	12/21/2010	281	0.77	7.195000	4.3350	11:55:46 AM	4.3350	4.3552	4.2714	4.2714
FXTN 03-17	PIBD0311A175	5.3750	10M	1/17/2011	308	0.84					4.4060	4.3159	4.3159
FXTN 10-27	PIBD1011A278	17.5000	10M	1/18/2011	309	0.85					4.4079	4.3176	4.3176
FXTN 07-35	PIBD0711A354	11.0000	10M	1/22/2011	313	0.86	13.801000	4.4500	11:05:41 AM	4.4500	4.4154	4.3242	4.3242
FXTN 05-62	PIBD0511C622	8.5000	1Y	3/3/2011	353	0.97	3.000000	4.4500	11:06:05 AM	4.4500	4.4906	4.3901	4.3901
FXTN 07-36	PIBD0711D360	12.0000	1.5Y	4/15/2011	396	1.08					4.5283	4.4318	4.4318
FXTN 05-63	PIBD0511F638	10.6250	1.5Y	6/22/2011	464	1.27					4.5768	4.4903	4.4903
FXTN 07-37	PIBD0711G376	12.0000	1.5Y	7/22/2011	494	1.35					4.5982	4.5160	4.5160
RTB 03-06	PIID0311G065	8.5000	1.5Y	7/31/2011	503	1.38					4.6046	4.5238	4.5238
SPTB 10-01	SPTB1011I016	15.5000	2Y	9/20/2011	554	1.52					4.6410	4.5676	4.5676
FXTN 10-28	PIBD1011J288	16.5000	2Y	10/11/2011	575	1.58					4.6559	4.5857	4.5857
FXTN 05-64	PIBD0511J642	7.2500	2Y	10/19/2011	583	1.60					4.6616	4.5926	4.5926
RTB 05-05	PIID0511L054	5.8750	2Y	12/6/2011	631	1.73					4.6959	4.6338	4.6338
FXTN 04-19	PIBD0411L191	5.8750	2Y	12/13/2011	638	1.75					4.7009	4.6398	4.6398
FXTN 03-18	PIBD0312A182	5.8750	2Y	1/8/2012	664	1.82					4.7194	4.6622	4.6622
SPTB 10-02	SPTB1012A021	14.0000	2Y	1/31/2012	687	1.88					4.7358	4.6819	4.6819
FXTN 05-65 *	PIBD0512B658	5.7500	2Y	2/21/2012	708	1.94	0.209000	4.6250	3:34:41 PM	4.6250	4.7508	4.7000	4.7000
FXTN 10-29	PIBD1012D291	13.0000	2.5Y	4/25/2012	772	2.12					4.8377	4.7735	4.7733
FXTN 07-39	PIBD0712D395	11.5000	2.5Y	4/28/2012	775	2.12					4.8418	4.7769	4.7768
RTB 05-06	PIID0512H067	7.1250	2.5Y	8/1/2012	870	2.38					4.9708	4.8860	4.8856
FXTN 07-40	PIBD0712H408	11.3750	2.5Y	8/18/2012	887	2.43	12.834750	5.1250	11:41:09 AM	5.1250	4.9939	4.9055	4.9051
RTB 03-07	PIID0312I070	5.2500	3Y	9/24/2012	924	2.53	26.020000	5.0850	2:50:03 PM	5.0528	5.0441	4.9480	4.9475
FXTN 10-30	PIBD1012J302	12.1250	3Y	10/17/2012	947	2.59					5.0754	4.9744	4.9739
FXTN 07-41	PIBD0712K413	10.5000	3Y	11/17/2012	978	2.68					5.1175	5.0100	5.0094
FXTN 07-42	PIBD0713A421	9.0000	3Y	1/5/2013	1027	2.81					5.1840	5.0663	5.0655
FXTN 03-19	PIBD0313A199	5.2500	3Y	1/7/2013	1029	2.82	345.887000	5.1250	3:34:49 PM	5.1273	5.1867	5.0685	5.0678
FXTN 07-43	PIBD0713C438	8.7500	3Y	3/3/2013	1084	2.97	2,559.231000	5.1350	11:56:28 AM	5.1453	5.2614	5.1317	5.1309
FXTN 05-66 *	PIBD0513C664	6.6250	3Y	3/13/2013	1094	3.00					5.2750	5.1432	5.1423

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FXTN 10-31	PIBD1013C316	12.7500	3.5Y	3/27/2013	1108	3.04					5.3066	5.1770	5.1762
FXTN 10-32	PIBD1013E320	11.7500	3.5Y	5/15/2013	1157	3.17					5.4171	5.2955	5.2948
FXTN 07-44	PIBD0713F446	9.6250	3.5Y	6/29/2013	1202	3.29					5.5186	5.4043	5.4037
RTB 05-07	PIID0513G075	9.0000	3.5Y	7/31/2013	1234	3.38					5.5908	5.4817	5.4812
FXTN 10-33	PIBD1013J337	11.0000	4Y	10/9/2013	1304	3.57					5.7488	5.6509	5.6506
FXTN 07-45	PIBD0713K457	7.1250	4Y	11/2/2013	1328	3.64					5.8029	5.7090	5.7087
FXTN 05-67 *	PIBD0514A673	6.2500	4Y	1/27/2014	1414	3.87	7,055.500000	5.9050	11:53:57 AM	5.9169	5.9969	5.9169	5.9169
FXTN 10-34	PIBD1014C341	12.3750	4.5Y	3/25/2014	1471	4.03					6.0540	5.9504	5.9504
FXTN 10-35	PIBD1014G356	12.7500	4.5Y	7/15/2014	1583	4.34					6.1661	6.0162	6.0162
RTB 05-08	PIID0514I080	6.2500	5Y	9/24/2014	1654	4.53	3,803.273000	6.1460	3:00:27 PM	6.1473	6.2372	6.0580	6.0580
FXTN 07-46	PIBD0714J466	6.5000	5Y	10/4/2014	1664	4.56	200.000000	6.1500	11:29:31 AM	6.1600	6.2472	6.0638	6.0638
SPTB 10-03	SPTB1014J037	12.2500	5Y	10/14/2014	1674	4.59					6.2572	6.0697	6.0697
FXTN 10-36 *	PIBD1015B367	12.3750	5Y	2/24/2015	1807	4.95					6.3904	6.1479	6.1479
FXTN 07-47	PIBD0715E477	8.3750	5.5Y	5/22/2015	1894	5.19					6.5567	6.3660	6.3660
FXTN 10-37	PIBD1015H370	11.8750	5.5Y	8/25/2015	1989	5.45					6.7383	6.6041	6.6041
FXTN 10-38	PIBD1015L384	10.1250	6Y	12/15/2015	2101	5.76					6.9524	6.8849	6.8849
FXTN 10-39	PIBD1016A393	9.2500	6Y	1/12/2016	2129	5.83	15.000000	7.1000	9:55:35 AM	7.1000	7.0059	6.9551	6.9551
FXTN 07-48	PIBD0716A488	7.0000	6Y	1/27/2016	2144	5.87	4,306.806700	6.9800	12:11:18 PM	6.9927	7.0346	6.9927	6.9927
FXTN 10-40	PIBD1016C407	7.5000	6.5Y	3/30/2016	2207	6.05					7.0732	7.0233	7.0233
FXTN 10-41	PIBD1016D416	7.0000	6.5Y	4/27/2016	2235	6.12					7.0904	7.0369	7.0369
FXTN 10-42	PIBD1016I420	9.1250	6.5Y	9/4/2016	2365	6.48	170.000000	7.1000	9:29:03 AM	7.1000	7.1700	7.1000	7.1000
RTB 07-01	PIID0716I018	7.0000	7Y	9/24/2016	2385	6.53	15.734000	7.0000	3:35:24 PM	7.0000	7.2156	7.1068	7.1068
FXTN 10-43 *	PIBD1016K436	6.2500	7Y	11/16/2016	2438	6.68					7.3365	7.1250	7.1250
FXTN 20-01	PIBD2017D011	14.3750	7.5Y	4/24/2017	2597	7.12					7.4371	7.2420	7.2420
FXTN 10-44	PIBD1017H447	7.7500	7.5Y	8/23/2017	2718	7.45	300.000000	7.4000	4:00:41 PM	7.4092	7.5136	7.3311	7.3311
FXTN 10-45	PIBD1018A451	5.8750	8Y	1/31/2018	2879	7.89					7.6154	7.4495	7.4495
FXTN 10-47	PIBD1018K478	8.8750	9Y	11/20/2018	3172	8.69					7.8007	7.6652	7.6652
FXTN 10-48	PIBD1019B485	7.8750	9Y	2/19/2019	3263	8.94					7.8583	7.7321	7.7321
FXTN 10-50 *	PIBD1020B508	7.7500	10Y	2/18/2020	3627	9.94					8.0885	8.0000	8.0000
FXTN 20-02	PIBD2022C021	15.0000	12Y	3/14/2022	4382	12.01					8.3353	8.2468	8.2468
FXTN 20-03	PIBD2022J033	12.7500	13Y	10/17/2022	4599	12.60					8.4062	8.3177	8.3177
FXTN 20-04	PIBD2023B048	13.0000	13Y	2/20/2023	4725	12.95					8.4474	8.3589	8.3589
FXTN 20-05	PIBD2023E054	11.8750	14Y	5/29/2023	4823	13.21					8.4794	8.3910	8.3910
FXTN 20-06	PIBD2023J068	11.3750	14Y	10/23/2023	4970	13.62					8.5275	8.4390	8.4390
FXTN 20-07	PIBD2024F075	12.3750	15Y	6/3/2024	5194	14.23					8.6007	8.5123	8.5123
FXTN 20-08	PIBD2024H086	12.8750	15Y	8/5/2024	5257	14.40					8.6213	8.5328	8.5328
FXTN 20-09	PIBD2024K091	13.7500	15Y	11/11/2024	5355	14.67					8.6533	8.5649	8.5649
FXTN 20-10	PIBD2025D103	12.1250	16Y	4/14/2025	5509	15.09					8.7037	8.6152	8.6152
FXTN 20-11	PIBD2025J116	12.1250	16Y	10/20/2025	5698	15.61					8.7655	8.6770	8.6770
FXTN 25-01	PIBD2525K015	18.2500	16Y	11/29/2025	5738	15.72					8.7785	8.6901	8.6901
FXTN 20-12	PIBD2026A122	10.2500	16Y	1/19/2026	5789	15.86					8.7952	8.7068	8.7068
FXTN 20-13	PIBD2026L139	8.0000	17Y	12/7/2026	6111	16.74					8.9005	8.8120	8.8120
FXTN 20-14	PIBD2027I140	8.6250	18Y	9/6/2027	6384	17.49					8.9897	8.9013	8.9013

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FXTN 20-15 *	PIBD2028L151	9.5000	20Y	12/4/2028	6839	18.74					9.1385	9.0500	9.0500
FXTN 25-02	PIBD2530G029	12.5000	21Y	7/28/2030	7440	20.38					9.1705	9.0778	9.0778
FXTN 25-03	PIBD2531A032	11.2500	21Y	1/26/2031	7622	20.88					9.1802	9.0862	9.0862
FXTN 25-04	PIBD2531J042	9.3750	22Y	10/5/2031	7874	21.57					9.1937	9.0979	9.0979
FXTN 25-05	PIBD2532K057	8.5000	23Y	11/29/2032	8295	22.73					9.2162	9.1173	9.1173
FXTN 25-06 *	PIBD2534K062	9.2500	25Y	11/5/2034	9001	24.66	1.000000	8.9000	9:50:21 AM	8.9000	9.2538	9.1500	9.1500