

Interpolated Bonds
March 16, 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	13	0.04					3.9384	3.8871	3.8871
FXTN 05-58	PIBD0510D589	11.5000	<1M	4/7/2010	21	0.06	6.073188	3.6000	11:42:02 AM	3.6734	3.8973	3.8118	3.8118
FXTN 04-18	PIBD0410D181	6.5000	1M	4/20/2010	34	0.09					3.8305	3.6894	3.6894
FXTN 10-18	PIBD1010D188	13.8750	1M	4/27/2010	41	0.11					3.8423	3.7069	3.7069
FXTN 07-34	PIBD0710E348	11.8750	2M	5/8/2010	52	0.14					3.8733	3.7563	3.7563
FXTN 10-19	PIBD1010E196	14.2500	2M	5/25/2010	69	0.19					3.9212	3.8327	3.8327
FXTN 10-20	PIBD1010F202	14.1250	3M	6/22/2010	97	0.27					3.9951	3.9286	3.9286
FXTN 10-21	PIBD1010G210	14.5000	4M	7/20/2010	125	0.34					4.0631	3.9901	3.9901
FXTN 05-59	PIBD0510G595	10.7500	4M	7/21/2010	126	0.35					4.0655	3.9923	3.9923
RTB 03-05	PIID0310H057	6.8750	5M	8/1/2010	137	0.38	0.100000	4.3950	12:10:52 PM	4.3950	4.0923	4.0165	4.0165
FXTN 10-22	PIBD1010H228	14.6250	5M	8/10/2010	146	0.40					4.1141	4.0363	4.0363
FXTN 10-23	PIBD1010I236	14.6250	5M	9/1/2010	168	0.46					4.1676	4.0846	4.0846
RTB 05-04	PIID0510H043	10.6250	6M	9/8/2010	175	0.48	4.703900	4.3500	11:29:14 AM	4.3500	4.1846	4.1000	4.1000
FXTN 05-60	PIBD0510I600	10.8750	6M	9/22/2010	189	0.52					4.2061	4.1231	4.1231
FXTN 05-61	PIBD0510L615	9.3750	9M	12/1/2010	259	0.71					4.3133	4.2385	4.2385
FXTN 10-26	PIBD1010L261	17.5000	9M	12/21/2010	279	0.76					4.3440	4.2714	4.2714
FXTN 03-17	PIBD0311A175	5.3750	10M	1/17/2011	306	0.84	7.454600	4.3500	3:53:38 PM	4.4603	4.3853	4.3159	4.3159
FXTN 10-27	PIBD1011A278	17.5000	10M	1/18/2011	307	0.84					4.3869	4.3176	4.3176
FXTN 07-35	PIBD0711A354	11.0000	10M	1/22/2011	311	0.85					4.3930	4.3242	4.3242
FXTN 05-62	PIBD0511C622	8.5000	1Y	3/3/2011	351	0.96	4.145400	4.4000	2:18:30 PM	4.4710	4.4543	4.3901	4.3901
FXTN 07-36	PIBD0711D360	12.0000	1.5Y	4/15/2011	394	1.08					4.4986	4.4318	4.4318
FXTN 05-63	PIBD0511F638	10.6250	1.5Y	6/22/2011	462	1.27					4.5632	4.4903	4.4903
FXTN 07-37	PIBD0711G376	12.0000	1.5Y	7/22/2011	492	1.35					4.5917	4.5160	4.5160
RTB 03-06	PIID0311G065	8.5000	1.5Y	7/31/2011	501	1.37	0.300000	4.6250	11:17:14 AM	4.6250	4.6002	4.5238	4.5238
SPTB 10-01	SPTB1011I016	15.5000	2Y	9/20/2011	552	1.51					4.6487	4.5676	4.5676
FXTN 10-28	PIBD1011J288	16.5000	2Y	10/11/2011	573	1.57					4.6686	4.5857	4.5857
FXTN 05-64	PIBD0511J642	7.2500	2Y	10/19/2011	581	1.59					4.6762	4.5926	4.5925
RTB 05-05	PIID0511L054	5.8750	2Y	12/6/2011	629	1.72					4.7218	4.6338	4.6338
FXTN 04-19	PIBD0411L191	5.8750	2Y	12/13/2011	636	1.74					4.7284	4.6398	4.6398
FXTN 03-18	PIBD0312A182	5.8750	2Y	1/8/2012	662	1.81					4.7531	4.6622	4.6622
SPTB 10-02	SPTB1012A021	14.0000	2Y	1/31/2012	685	1.88					4.7750	4.6819	4.6819
FXTN 05-65 *	PIBD0512B658	5.7500	2Y	2/21/2012	706	1.93	1,353.611500	4.7000	2:53:25 PM	4.7000	4.7949	4.7000	4.7000
FXTN 10-29	PIBD1012D291	13.0000	2.5Y	4/25/2012	770	2.11					4.8708	4.7607	4.7614
FXTN 07-39	PIBD0712D395	11.5000	2.5Y	4/28/2012	773	2.12					4.8744	4.7636	4.7643
RTB 05-06	PIID0512H067	7.1250	2.5Y	8/1/2012	868	2.38	11.504750	5.3500	11:59:22 AM	5.2433	4.9870	4.8537	4.8555
FXTN 07-40	PIBD0712H408	11.3750	2.5Y	8/18/2012	885	2.42					5.0072	4.8698	4.8719
RTB 03-07	PIID0312I070	5.2500	3Y	9/24/2012	922	2.53	67.400800	5.0250	3:21:08 PM	5.0493	5.0511	4.9049	4.9074
FXTN 10-30	PIBD1012J302	12.1250	3Y	10/17/2012	945	2.59					5.0784	4.9267	4.9295
FXTN 07-41	PIBD0712K413	10.5000	3Y	11/17/2012	976	2.67					5.1151	4.9561	4.9593
FXTN 07-42	PIBD0713A421	9.0000	3Y	1/5/2013	1025	2.81					5.1732	5.0026	5.0063
FXTN 03-19	PIBD0313A199	5.2500	3Y	1/7/2013	1027	2.81	800.520000	5.0500	3:03:56 PM	5.0456	5.1756	5.0045	5.0082
FXTN 07-43	PIBD0713C438	8.7500	3Y	3/3/2013	1082	2.96	609.001500	5.2000	3:33:42 PM	5.1059	5.2408	5.0567	5.0610
FXTN 05-66 *	PIBD0513C664	6.6250	3Y	3/13/2013	1092	2.99					5.2527	5.0661	5.0707

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FXTN 10-31	PIBD1013C316	12.7500	3.5Y	3/27/2013	1106	3.03					5.2840	5.1017	5.1055
FXTN 10-32	PIBD1013E320	11.7500	3.5Y	5/15/2013	1155	3.16					5.3936	5.2260	5.2274
FXTN 07-44	PIBD0713F446	9.6250	3.5Y	6/29/2013	1200	3.29					5.4943	5.3401	5.3394
RTB 05-07	PIID0513G075	9.0000	3.5Y	7/31/2013	1232	3.38	0.364000	5.5250	2:32:17 PM	5.5250	5.5659	5.4213	5.4190
FXTN 10-33	PIBD1013J337	11.0000	4Y	10/9/2013	1302	3.57					5.7225	5.5989	5.5932
FXTN 07-45	PIBD0713K457	7.1250	4Y	11/2/2013	1326	3.63	3.750000	5.9500	3:48:09 PM	5.9500	5.7762	5.6598	5.6529
FXTN 05-67 *	PIBD0514A673	6.2500	4Y	1/27/2014	1412	3.87	19,455.053656	5.8650	4:05:55 PM	5.8669	5.9687	5.8780	5.8669
FXTN 10-34	PIBD1014C341	12.3750	4.5Y	3/25/2014	1469	4.02					6.0237	5.9106	5.9007
FXTN 10-35	PIBD1014G356	12.7500	4.5Y	7/15/2014	1581	4.33					6.1318	5.9747	5.9670
RTB 05-08	PIID0514I080	6.2500	5Y	9/24/2014	1652	4.53	10,091.118000	6.1000	3:55:15 PM	6.0993	6.2004	6.0154	6.0090
FXTN 07-46	PIBD0714J466	6.5000	5Y	10/4/2014	1662	4.55	700.000000	6.1000	11:32:51 AM	6.1029	6.2100	6.0211	6.0149
SPTB 10-03	SPTB1014J037	12.2500	5Y	10/14/2014	1672	4.58					6.2197	6.0268	6.0208
FXTN 10-36 *	PIBD1015B367	12.3750	5Y	2/24/2015	1805	4.95					6.3481	6.1030	6.0996
FXTN 07-47	PIBD0715E477	8.3750	5.5Y	5/22/2015	1892	5.18	981.034500	6.2500	12:17:04 PM	6.2509	6.5182	6.3237	6.3201
FXTN 10-37	PIBD1015H370	11.8750	5.5Y	8/25/2015	1987	5.44					6.7040	6.5647	6.5609
FXTN 10-38	PIBD1015L384	10.1250	6Y	12/15/2015	2099	5.75					6.9230	6.8488	6.8448
FXTN 10-39	PIBD1016A393	9.2500	6Y	1/12/2016	2127	5.83					6.9778	6.9198	6.9158
FXTN 07-48	PIBD0716A488	7.0000	6Y	1/27/2016	2142	5.87	17,266.420161	6.9550	3:55:48 PM	6.9538	7.0071	6.9579	6.9538
FXTN 10-40	PIBD1016C407	7.5000	6.5Y	3/30/2016	2205	6.04					7.0522	6.9904	6.9866
FXTN 10-41	PIBD1016D416	7.0000	6.5Y	4/27/2016	2233	6.12					7.0723	7.0049	7.0011
FXTN 10-42	PIBD1016I420	9.1250	6.5Y	9/4/2016	2363	6.47	1,694.461400	7.0650	4:12:21 PM	7.0687	7.1654	7.0720	7.0687
RTB 07-01	PIID0716I018	7.0000	7Y	9/24/2016	2383	6.53	258.139000	6.9500	2:54:52 PM	6.9598	7.2165	7.0660	7.0389
FXTN 10-43 *	PIBD1016K436	6.2500	7Y	11/16/2016	2436	6.67					7.3519	7.0500	6.9598
FXTN 20-01	PIBD2017D011	14.3750	7.5Y	4/24/2017	2595	7.11					7.4417	7.1704	7.0922
FXTN 10-44	PIBD1017H447	7.7500	7.5Y	8/23/2017	2716	7.44	290.000000	7.2350	11:53:28 AM	7.2350	7.5101	7.2619	7.1930
FXTN 10-45	PIBD1018A451	5.8750	8Y	1/31/2018	2877	7.88					7.6010	7.3838	7.3271
FXTN 10-47	PIBD1018K478	8.8750	9Y	11/20/2018	3170	8.68					7.7665	7.6056	7.5711
FXTN 10-48	PIBD1019B485	7.8750	9Y	2/19/2019	3261	8.93					7.8179	7.6745	7.6469
FXTN 10-50 *	PIBD1020B508	7.7500	10Y	2/18/2020	3625	9.93					8.0235	7.9500	7.9500
FXTN 20-02	PIBD2022C021	15.0000	12Y	3/14/2022	4380	12.00					8.2819	8.2027	8.1968
FXTN 20-03	PIBD2022J033	12.7500	13Y	10/17/2022	4597	12.59					8.3562	8.2753	8.2677
FXTN 20-04	PIBD2023B048	13.0000	13Y	2/20/2023	4723	12.94					8.3994	8.3175	8.3089
FXTN 20-05	PIBD2023E054	11.8750	14Y	5/29/2023	4821	13.21					8.4329	8.3503	8.3410
FXTN 20-06	PIBD2023J068	11.3750	14Y	10/23/2023	4968	13.61					8.4832	8.3995	8.3890
FXTN 20-07	PIBD2024F075	12.3750	15Y	6/3/2024	5192	14.22					8.5599	8.4744	8.4623
FXTN 20-08	PIBD2024H086	12.8750	15Y	8/5/2024	5255	14.40					8.5815	8.4955	8.4828
FXTN 20-09	PIBD2024K091	13.7500	15Y	11/11/2024	5353	14.67					8.6150	8.5283	8.5149
FXTN 20-10	PIBD2025D103	12.1250	16Y	4/14/2025	5507	15.09					8.6678	8.5799	8.5652
FXTN 20-11	PIBD2025J116	12.1250	16Y	10/20/2025	5696	15.61					8.7325	8.6431	8.6270
FXTN 25-01	PIBD2525K015	18.2500	16Y	11/29/2025	5736	15.72					8.7462	8.6565	8.6401
FXTN 20-12	PIBD2026A122	10.2500	16Y	1/19/2026	5787	15.85	30.000000	8.8150	11:21:13 AM	8.8150	8.7636	8.6736	8.6568
FXTN 20-13	PIBD2026L139	8.0000	17Y	12/7/2026	6109	16.74					8.8738	8.7814	8.7620
FXTN 20-14	PIBD2027I140	8.6250	18Y	9/6/2027	6382	17.48					8.9673	8.8727	8.8513

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FXTN 20-15 *	PIBD2028L151	9.5000	20Y	12/4/2028	6837	18.73					9.1231	9.0250	9.0000
FXTN 25-02	PIBD2530G029	12.5000	21Y	7/28/2030	7438	20.38					9.1535	9.0528	9.0278
FXTN 25-03	PIBD2531A032	11.2500	21Y	1/26/2031	7620	20.88					9.1628	9.0612	9.0362
FXTN 25-04	PIBD2531J042	9.3750	22Y	10/5/2031	7872	21.57					9.1756	9.0729	9.0479
FXTN 25-05	PIBD2532K057	8.5000	23Y	11/29/2032	8293	22.72					9.1969	9.0923	9.0673
FXTN 25-06 *	PIBD2534K062	9.2500	25Y	11/5/2034	8999	24.65					9.2327	9.1250	9.1000