

Interpolated Bonds
March 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
FXTN 10-17	PID1010CA170	13.8750	<1M	3/30/2010	5	0.01					3.9776	3.9612	3.9697
FXTN 05-58	PIBD0510D589	11.5000	<1M	4/7/2010	13	0.04					3.9327	3.8836	3.9091
FXTN 04-18	PIBD0410D181	6.5000	<1M	4/20/2010	26	0.07					3.8598	3.7576	3.8106
FXTN 10-18	PIBD1010D188	13.8750	1M	4/27/2010	33	0.09					3.8206	3.6897	3.7576
FXTN 07-34	PIBD0710E348	11.8750	2M	5/8/2010	44	0.12					3.8465	3.6986	3.7550
FXTN 10-19	PIBD1010E196	14.2500	2M	5/25/2010	61	0.17					3.9001	3.7302	3.7636
FXTN 10-20	PIBD1010F202	14.1250	3M	6/22/2010	89	0.24					3.9884	3.7823	3.7776
FXTN 10-21	PIBD1010G210	14.5000	4M	7/20/2010	117	0.32					4.0270	3.8630	3.8500
FXTN 05-59	PIBD0510G595	10.7500	4M	7/21/2010	118	0.32					4.0283	3.8659	3.8526
RTB 03-05	PIID0310H057	6.8750	5M	8/1/2010	129	0.35					4.0428	3.8981	3.8819
FXTN 10-22	PIBD1010H228	14.6250	5M	8/10/2010	138	0.38					4.0546	3.9244	3.9058
FXTN 10-23	PIBD1010I236	14.6250	5M	9/1/2010	160	0.44					4.0836	3.9886	3.9644
RTB 05-04	PIID0510H043	10.6250	5M	9/8/2010	167	0.46	1.038000	4.5000	3:31:53 PM	4.5385	4.0928	4.0091	3.9830
FXTN 05-60	PIBD0510I600	10.8750	6M	9/22/2010	181	0.50	0.487000	4.2000	2:21:16 PM	4.2000	4.1112	4.0500	4.0202
FXTN 05-61	PIBD0510L615	9.3750	9M	12/1/2010	251	0.69					4.2541	4.1645	4.1439
FXTN 10-26	PIBD1010L261	17.5000	9M	12/21/2010	271	0.74					4.2949	4.1972	4.1792
FXTN 03-17	PIBD0311A175	5.3750	10M	1/17/2011	298	0.82					4.3500	4.2413	4.2269
FXTN 10-27	PIBD1011A278	17.5000	10M	1/18/2011	299	0.82					4.3520	4.2429	4.2286
FXTN 07-35	PIBD0711A354	11.0000	10M	1/22/2011	303	0.83					4.3602	4.2495	4.2357
FXTN 05-62	PIBD0511C622	8.5000	11M	3/3/2011	343	0.94	510.964955	4.1000	11:25:39 AM	4.4992	4.4419	4.3149	4.3064
FXTN 07-36	PIBD0711D360	12.0000	1.5Y	4/15/2011	386	1.06					4.5065	4.3718	4.3663
FXTN 05-63	PIBD0511F638	10.6250	1.5Y	6/22/2011	454	1.24					4.5768	4.4433	4.4390
FXTN 07-37	PIBD0711G376	12.0000	1.5Y	7/22/2011	484	1.33	27.000000	4.6500	2:14:53 PM	4.6500	4.6079	4.4749	4.4711
RTB 03-06	PIID0311G065	8.5000	1.5Y	7/31/2011	493	1.35	0.250000	5.3000	11:30:15 AM	5.3000	4.6172	4.4843	4.4807
SPTB 10-01	SPTB1011I016	15.5000	1.5Y	9/20/2011	544	1.49					4.6699	4.5380	4.5353
FXTN 10-28	PIBD1011J288	16.5000	2Y	10/11/2011	565	1.55					4.6916	4.5601	4.5578
FXTN 05-64	PIBD0511J642	7.2500	2Y	10/19/2011	573	1.57					4.6999	4.5685	4.5663
RTB 05-05	PIID0511L054	5.8750	2Y	12/6/2011	621	1.70					4.7496	4.6190	4.6177
FXTN 04-19	PIBD0411L191	5.8750	2Y	12/13/2011	628	1.72					4.7568	4.6264	4.6251
FXTN 03-18	PIBD0312A182	5.8750	2Y	1/8/2012	654	1.79					4.7837	4.6537	4.6529
SPTB 10-02	SPTB1012A021	14.0000	2Y	1/31/2012	677	1.85					4.8075	4.6779	4.6775
FXTN 05-65 *	PIBD0512B658	5.7500	2Y	2/21/2012	698	1.91	500.013075	4.7000	9:43:06 AM	4.7000	4.8292	4.7000	4.7000
FXTN 10-29	PIBD1012D291	13.0000	2.5Y	4/25/2012	762	2.09					4.9003	4.7674	4.7669
FXTN 07-39	PIBD0712D395	11.5000	2.5Y	4/28/2012	765	2.10					4.9036	4.7706	4.7700
RTB 05-06	PIID0512H067	7.1250	2.5Y	8/1/2012	860	2.36					5.0090	4.8707	4.8692
FXTN 07-40	PIBD0712H408	11.3750	2.5Y	8/18/2012	877	2.40					5.0279	4.8886	4.8870
RTB 03-07	PIID0312I070	5.2500	3Y	9/24/2012	914	2.50	28.518000	5.0500	3:38:52 PM	5.0146	5.0690	4.9275	4.9256
FXTN 10-30	PIBD1012J302	12.1250	3Y	10/17/2012	937	2.57					5.0945	4.9518	4.9496
FXTN 07-41	PIBD0712K413	10.5000	3Y	11/17/2012	968	2.65					5.1289	4.9844	4.9820
FXTN 07-42	PIBD0713A421	9.0000	3Y	1/5/2013	1017	2.79					5.1833	5.0360	5.0332
FXTN 03-19	PIBD0313A199	5.2500	3Y	1/7/2013	1019	2.79	185.950000	5.0000	12:14:16 PM	5.0229	5.1855	5.0381	5.0353
FXTN 07-43	PIBD0713C438	8.7500	3Y	3/3/2013	1074	2.94	1,900.000000	5.1100	10:08:05 AM	5.1124	5.2466	5.0961	5.0927
FXTN 05-66 *	PIBD0513C664	6.6250	3Y	3/13/2013	1084	2.97					5.2577	5.1066	5.1032

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FXTN 10-31	PIBD1013C316	12.7500	3.5Y	3/27/2013	1098	3.01					5.2846	5.1335	5.1303
FXTN 10-32	PIBD1013E320	11.7500	3.5Y	5/15/2013	1147	3.14					5.3789	5.2277	5.2251
FXTN 07-44	PIBD0713F446	9.6250	3.5Y	6/29/2013	1192	3.27					5.4655	5.3142	5.3122
RTB 05-07	PIID0513G075	9.0000	3.5Y	7/31/2013	1224	3.35	12.000000	5.5000	3:02:16 PM	5.5000	5.5270	5.3758	5.3741
FXTN 10-33	PIBD1013J337	11.0000	4Y	10/9/2013	1294	3.55					5.6617	5.5103	5.5095
FXTN 07-45	PIBD0713K457	7.1250	4Y	11/2/2013	1318	3.61					5.7079	5.5565	5.5559
FXTN 05-67	PIBD0514A673	6.2500	4Y	1/27/2014	1404	3.85	2,771.700000	5.8300	3:06:47 PM	5.8326	5.8734	5.7218	5.7223
FXTN 10-34 *	PIBD1014C341	12.3750	4Y	3/25/2014	1461	4.00					5.9831	5.8314	5.8326
FXTN 10-35	PIBD1014G356	12.7500	4.5Y	7/15/2014	1573	4.31					6.1272	5.9288	5.9278
RTB 05-08	PIID0514I080	6.2500	4.5Y	9/24/2014	1644	4.50	1,796.176400	6.1000	4:02:42 PM	6.0927	6.2185	5.9906	5.9882
FXTN 07-46	PIBD0714J466	6.5000	5Y	10/4/2014	1654	4.53	900.257000	6.1000	11:26:45 AM	6.1000	6.2314	5.9993	5.9967
SPTB 10-03	SPTB1014J037	12.2500	5Y	10/14/2014	1664	4.56					6.2443	6.0080	6.0052
FXTN 10-36 *	PIBD1015B367	12.3750	5Y	2/24/2015	1797	4.92	90.000000	6.3000	10:46:03 AM	6.3000	6.4154	6.1236	6.1182
FXTN 07-47	PIBD0715E477	8.3750	5.5Y	5/22/2015	1884	5.16					6.5615	6.3332	6.3291
FXTN 10-37	PIBD1015H370	11.8750	5.5Y	8/25/2015	1979	5.42					6.7210	6.5621	6.5595
FXTN 10-38	PIBD1015L384	10.1250	6Y	12/15/2015	2091	5.73					6.9091	6.8318	6.8310
FXTN 10-39	PIBD1016A393	9.2500	6Y	1/12/2016	2119	5.81					6.9562	6.8993	6.8989
FXTN 07-48	PIBD0716A488	7.0000	6Y	1/27/2016	2134	5.85	7,430.260100	6.9000	3:39:50 PM	6.9353	6.9813	6.9354	6.9353
FXTN 10-40	PIBD1016C407	7.5000	6.5Y	3/30/2016	2197	6.02					7.0170	6.9583	6.9583
FXTN 10-41	PIBD1016D416	7.0000	6.5Y	4/27/2016	2225	6.10					7.0328	6.9685	6.9685
FXTN 10-42	PIBD1016I420	9.1250	6.5Y	9/4/2016	2355	6.45	1,652.978363	7.0150	3:44:55 PM	7.0158	7.1063	7.0159	7.0158
RTB 07-01	PIID0716I018	7.0000	7Y	9/24/2016	2375	6.51	36.648000	6.9500	3:07:39 PM	6.9374	7.1826	7.0115	7.0101
FXTN 10-43 *	PIBD1016K436	6.2500	7Y	11/16/2016	2428	6.65					7.3846	7.0000	6.9950
FXTN 20-01	PIBD2017D011	14.3750	7.5Y	4/24/2017	2587	7.09					7.4736	7.1270	7.1227
FXTN 10-44	PIBD1017H447	7.7500	7.5Y	8/23/2017	2708	7.42					7.5413	7.2237	7.2199
FXTN 10-45	PIBD1018A451	5.8750	8Y	1/31/2018	2869	7.86					7.6314	7.3524	7.3492
FXTN 10-47	PIBD1018K478	8.8750	9Y	11/20/2018	3162	8.66					7.7954	7.5865	7.5845
FXTN 10-48	PIBD1019B485	7.8750	9Y	2/19/2019	3253	8.91	250.000000	7.6200	11:27:19 AM	7.6164	7.8463	7.6592	7.6576
FXTN 10-50 *	PIBD1020B508	7.7500	10Y	2/18/2020	3617	9.91					8.0500	7.9500	7.9500
FXTN 20-02	PIBD2022C021	15.0000	12Y	3/14/2022	4372	11.98					8.3027	8.1968	8.1968
FXTN 20-03	PIBD2022J033	12.7500	13Y	10/17/2022	4589	12.57					8.3753	8.2677	8.2677
FXTN 20-04	PIBD2023B048	13.0000	13Y	2/20/2023	4715	12.92					8.4175	8.3089	8.3089
FXTN 20-05	PIBD2023E054	11.8750	14Y	5/29/2023	4813	13.19					8.4503	8.3410	8.3410
FXTN 20-06	PIBD2023J068	11.3750	14Y	10/23/2023	4960	13.59					8.4995	8.3890	8.3890
FXTN 20-07	PIBD2024F075	12.3750	15Y	6/3/2024	5184	14.20					8.5744	8.4623	8.4623
FXTN 20-08	PIBD2024H086	12.8750	15Y	8/5/2024	5247	14.38					8.5955	8.4828	8.4828
FXTN 20-09	PIBD2024K091	13.7500	15Y	11/11/2024	5345	14.64					8.6283	8.5149	8.5149
FXTN 20-10	PIBD2025D103	12.1250	16Y	4/14/2025	5499	15.07					8.6799	8.5652	8.5652
FXTN 20-11	PIBD2025J116	12.1250	16Y	10/20/2025	5688	15.58					8.7431	8.6270	8.6270
FXTN 25-01	PIBD2525K015	18.2500	16Y	11/29/2025	5728	15.69					8.7565	8.6401	8.6401
FXTN 20-12	PIBD2026A122	10.2500	16Y	1/19/2026	5779	15.83					8.7736	8.6568	8.6568
FXTN 20-13	PIBD2026L139	8.0000	17Y	12/7/2026	6101	16.72					8.8814	8.7620	8.7620
FXTN 20-14	PIBD2027I140	8.6250	18Y	9/6/2027	6374	17.46					8.9727	8.8513	8.8513

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FXTN 20-15 *	PIBD2028L151	9.5000	20Y	12/4/2028	6829	18.71					9.1250	9.0000	9.0000
FXTN 25-02	PIBD2530G029	12.5000	21Y	7/28/2030	7430	20.36					9.1539	9.0278	9.0278
FXTN 25-03	PIBD2531A032	11.2500	21Y	1/26/2031	7612	20.85					9.1626	9.0362	9.0362
FXTN 25-04	PIBD2531J042	9.3750	22Y	10/5/2031	7864	21.55					9.1747	9.0479	9.0479
FXTN 25-05	PIBD2532K057	8.5000	23Y	11/29/2032	8285	22.70					9.1949	9.0673	9.0673
FXTN 25-06 *	PIBD2534K062	9.2500	25Y	11/5/2034	8991	24.63					9.2288	9.1000	9.1000