

Interpolated Bonds
March 03, 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	26	0.07					3.9481	3.8106	3.8106
FXTN 05-58	PIBD0510D589	11.5000	1M	4/7/2010	34	0.09	0.192000	3.9000	10:40:55 AM	3.9000	3.9315	3.7500	3.7500
FXTN 04-18	PIBD0410D181	6.5000	2M	4/20/2010	47	0.13					3.9582	3.7793	3.7821
FXTN 10-18	PIBD1010D188	13.8750	2M	4/27/2010	54	0.15					3.9726	3.7950	3.7994
FXTN 07-34	PIBD0710E348	11.8750	2M	5/8/2010	65	0.18					3.9952	3.8198	3.8266
FXTN 10-19	PIBD1010E196	14.2500	2M	5/25/2010	82	0.22					4.0300	3.8580	3.8686
FXTN 10-20	PIBD1010F202	14.1250	4M	6/22/2010	110	0.30					4.0776	3.9322	3.9421
FXTN 10-21	PIBD1010G210	14.5000	5M	7/20/2010	138	0.38					4.1212	4.0110	4.0173
FXTN 05-59	PIBD0510G595	10.7500	5M	7/21/2010	139	0.38					4.1227	4.0138	4.0199
RTB 03-05	PIID0310H057	6.8750	5M	8/1/2010	150	0.41	0.300000	4.1250	2:27:07 PM	4.1250	4.1398	4.0447	4.0495
FXTN 10-22	PIBD1010H228	14.6250	5M	8/10/2010	159	0.44					4.1538	4.0700	4.0736
FXTN 10-23	PIBD1010I236	14.6250	6M	9/1/2010	181	0.50					4.1881	4.1318	4.1327
RTB 05-04	PIID0510H043	10.6250	6M	9/8/2010	188	0.52	0.100000	4.3500	10:11:33 AM	4.3500	4.1990	4.1515	4.1515
FXTN 05-60	PIBD0510I600	10.8750	7M	9/22/2010	202	0.55	0.725000	4.3500	2:39:46 PM	4.3500	4.2269	4.1795	4.1795
FXTN 05-61	PIBD0510L615	9.3750	9M	12/1/2010	272	0.75					4.3668	4.3195	4.3195
FXTN 10-26	PIBD1010L261	17.5000	10M	12/21/2010	292	0.80					4.4067	4.3595	4.3595
FXTN 03-17	PIBD0311A175	5.3750	11M	1/17/2011	319	0.87					4.4607	4.4135	4.4135
FXTN 10-27	PIBD1011A278	17.5000	11M	1/18/2011	320	0.88					4.4627	4.4155	4.4155
FXTN 07-35	PIBD0711A354	11.0000	11M	1/22/2011	324	0.89					4.4707	4.4235	4.4235
FXTN 05-62	PIBD0511C622	8.5000	1Y	3/3/2011	364	1.00	26.839000	4.3500	2:56:53 PM	4.4814	4.5405	4.5245	4.4925
FXTN 07-36	PIBD0711D360	12.0000	1.5Y	4/15/2011	407	1.12					4.5720	4.5493	4.5195
FXTN 05-63	PIBD0511F638	10.6250	1.5Y	6/22/2011	475	1.30					4.6219	4.5885	4.5621
FXTN 07-37	PIBD0711G376	12.0000	1.5Y	7/22/2011	505	1.38					4.6439	4.6058	4.5808
RTB 03-06	PIID0311G065	8.5000	1.5Y	7/31/2011	514	1.41	0.050000	4.8750	2:59:35 PM	4.8750	4.6505	4.6110	4.5865
SPTB 10-01	SPTB1011I016	15.5000	2Y	9/20/2011	565	1.55					4.6879	4.6404	4.6184
FXTN 10-28	PIBD1011J288	16.5000	2Y	10/11/2011	586	1.61					4.7033	4.6525	4.6316
FXTN 05-64	PIBD0511J642	7.2500	2Y	10/19/2011	594	1.63					4.7091	4.6571	4.6366
RTB 05-05	PIID0511L054	5.8750	2Y	12/6/2011	642	1.76					4.7443	4.6848	4.6667
FXTN 04-19	PIBD0411L191	5.8750	2Y	12/13/2011	649	1.78					4.7494	4.6888	4.6711
FXTN 03-18	PIBD0312A182	5.8750	2Y	1/8/2012	675	1.85					4.7685	4.7038	4.6874
SPTB 10-02	SPTB1012A021	14.0000	2Y	1/31/2012	698	1.91					4.7854	4.7171	4.7018
FXTN 05-65 *	PIBD0512B658	5.7500	2Y	2/21/2012	719	1.97	496.674000	4.7000	4:14:10 PM	4.7149	4.8008	4.7292	4.7149
FXTN 10-29	PIBD1012D291	13.0000	2.5Y	4/25/2012	783	2.15					4.8792	4.8093	4.7976
FXTN 07-39	PIBD0712D395	11.5000	2.5Y	4/28/2012	786	2.15					4.8829	4.8131	4.8014
RTB 05-06	PIID0512H067	7.1250	2.5Y	8/1/2012	881	2.41	105.000000	5.1750	2:48:40 PM	5.1533	4.9993	4.9320	4.9241
FXTN 07-40	PIBD0712H408	11.3750	2.5Y	8/18/2012	898	2.46					5.0201	4.9533	4.9461
RTB 03-07	PIID0312I070	5.2500	3Y	9/24/2012	935	2.56	38.574000	5.1050	3:02:44 PM	5.1594	5.0654	4.9997	4.9939
FXTN 10-30	PIBD1012J302	12.1250	3Y	10/17/2012	958	2.62					5.0936	5.0285	5.0236
FXTN 07-41	PIBD0712K413	10.5000	3Y	11/17/2012	989	2.71					5.1316	5.0673	5.0636
FXTN 07-42	PIBD0713A421	9.0000	3Y	1/5/2013	1038	2.84					5.1917	5.1286	5.1269
FXTN 03-19	PIBD0313A199	5.2500	3Y	1/7/2013	1040	2.85	85.093000	5.1550	4:13:32 PM	5.1600	5.1941	5.1311	5.1295
FXTN 07-43 *	PIBD0713C438	8.7500	3Y	3/3/2013	1095	3.00	2,298.250000	5.2000	4:13:47 PM	5.2027	5.2615	5.2000	5.2005
FXTN 05-66	PIBD0513C664	6.6250	3.5Y	3/13/2013	1105	3.03					5.2852	5.2243	5.2249

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FXTN 10-31	PIBD1013C316	12.7500	3.5Y	3/27/2013	1119	3.07					5.3185	5.2583	5.2589
FXTN 10-32	PIBD1013E320	11.7500	3.5Y	5/15/2013	1168	3.20					5.4348	5.3773	5.3781
FXTN 07-44	PIBD0713F446	9.6250	3.5Y	6/29/2013	1213	3.32					5.5416	5.4867	5.4876
RTB 05-07	PIID0513G075	9.0000	3.5Y	7/31/2013	1245	3.41					5.6176	5.5644	5.5655
FXTN 10-33	PIBD1013J337	11.0000	4Y	10/9/2013	1315	3.60					5.7838	5.7344	5.7358
FXTN 07-45	PIBD0713K457	7.1250	4Y	11/2/2013	1339	3.67					5.8408	5.7927	5.7942
FXTN 05-67 *	PIBD0514A673	6.2500	4Y	1/27/2014	1425	3.90	2,185.000000	6.0020	4:02:50 PM	6.0034	6.0450	6.0017	6.0034
FXTN 10-34	PIBD1014C341	12.3750	4.5Y	3/25/2014	1482	4.06					6.1037	6.0387	6.0390
FXTN 10-35	PIBD1014G356	12.7500	4.5Y	7/15/2014	1594	4.37					6.2191	6.1115	6.1091
RTB 05-08	PIID0514I080	6.2500	5Y	9/24/2014	1665	4.56	743.891300	6.2160	4:11:30 PM	6.2248	6.2923	6.1576	6.1536
FXTN 07-46	PIBD0714J466	6.5000	5Y	10/4/2014	1675	4.59	575.000000	6.2500	12:25:58 PM	6.2596	6.3026	6.1641	6.1598
SPTB 10-03	SPTB1014J037	12.2500	5Y	10/14/2014	1685	4.62					6.3129	6.1706	6.1661
FXTN 10-36 *	PIBD1015B367	12.3750	5Y	2/24/2015	1818	4.98	220.216000	6.3000	11:53:47 AM	6.3052	6.4500	6.2570	6.2493
FXTN 07-47	PIBD0715E477	8.3750	5.5Y	5/22/2015	1905	5.22	50.000000	6.4450	11:10:44 AM	6.4450	6.6150	6.4597	6.4538
FXTN 10-37	PIBD1015H370	11.8750	5.5Y	8/25/2015	2000	5.48					6.7952	6.6810	6.6771
FXTN 10-38	PIBD1015L384	10.1250	6Y	12/15/2015	2112	5.79					7.0076	6.9420	6.9404
FXTN 10-39	PIBD1016A393	9.2500	6Y	1/12/2016	2140	5.86					7.0607	7.0072	7.0062
FXTN 07-48	PIBD0716A488	7.0000	6Y	1/27/2016	2155	5.90	2,287.204200	7.0410	4:07:32 PM	7.0415	7.0892	7.0422	7.0415
FXTN 10-40	PIBD1016C407	7.5000	6.5Y	3/30/2016	2218	6.08					7.1211	7.0772	7.0444
FXTN 10-41	PIBD1016D416	7.0000	6.5Y	4/27/2016	2246	6.15					7.1354	7.0927	7.0457
FXTN 10-42	PIBD1016I420	9.1250	7Y	9/4/2016	2376	6.51					7.2014	7.1650	7.0516
RTB 07-01	PIID0716I018	7.0000	7Y	9/24/2016	2396	6.56	10.015000	7.0000	2:37:20 PM	7.0000	7.2115	7.1349	7.0526
FXTN 10-43 *	PIBD1016K436	6.2500	7Y	11/16/2016	2449	6.71					7.2385	7.0550	7.0550
FXTN 20-01	PIBD2017D011	14.3750	7.5Y	4/24/2017	2608	7.15					7.3372	7.1613	7.1613
FXTN 10-44	PIBD1017H447	7.7500	7.5Y	8/23/2017	2729	7.48					7.4124	7.2422	7.2422
FXTN 10-45	PIBD1018A451	5.8750	8Y	1/31/2018	2890	7.92					7.5124	7.3499	7.3499
FXTN 10-47	PIBD1018K478	8.8750	9Y	11/20/2018	3183	8.72					7.6943	7.5458	7.5458
FXTN 10-48	PIBD1019B485	7.8750	9Y	2/19/2019	3274	8.97					7.7509	7.6066	7.6066
FXTN 10-50 *	PIBD1020B508	7.7500	10Y	2/18/2020	3638	9.97					7.9769	7.8500	7.8500
FXTN 20-02	PIBD2022C021	15.0000	13Y	3/14/2022	4393	12.04					8.2667	8.1321	8.1321
FXTN 20-03	PIBD2022J033	12.7500	13Y	10/17/2022	4610	12.63					8.3500	8.2131	8.2131
FXTN 20-04	PIBD2023B048	13.0000	13Y	2/20/2023	4736	12.98					8.3983	8.2602	8.2602
FXTN 20-05	PIBD2023E054	11.8750	14Y	5/29/2023	4834	13.24					8.4359	8.2968	8.2968
FXTN 20-06	PIBD2023J068	11.3750	14Y	10/23/2023	4981	13.65					8.4923	8.3517	8.3517
FXTN 20-07	PIBD2024F075	12.3750	15Y	6/3/2024	5205	14.26					8.5783	8.4354	8.4354
FXTN 20-08	PIBD2024H086	12.8750	15Y	8/5/2024	5268	14.43					8.6025	8.4590	8.4590
FXTN 20-09	PIBD2024K091	13.7500	15Y	11/11/2024	5366	14.70					8.6401	8.4956	8.4956
FXTN 20-10	PIBD2025D103	12.1250	16Y	4/14/2025	5520	15.12					8.6992	8.5531	8.5531
FXTN 20-11	PIBD2025J116	12.1250	16Y	10/20/2025	5709	15.64					8.7717	8.6237	8.6237
FXTN 25-01	PIBD2525K015	18.2500	16Y	11/29/2025	5749	15.75					8.7871	8.6387	8.6387
FXTN 20-12	PIBD2026A122	10.2500	16Y	1/19/2026	5800	15.89					8.8066	8.6577	8.6577
FXTN 20-13	PIBD2026L139	8.0000	17Y	12/7/2026	6122	16.77					8.9302	8.7780	8.7780
FXTN 20-14	PIBD2027I140	8.6250	18Y	9/6/2027	6395	17.52					9.0350	8.8800	8.8800

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FXTN 20-15 *	PIBD2028L151	9.5000	20Y	12/4/2028	6850	18.77					9.2096	9.0500	9.0500
FXTN 25-02	PIBD2530G029	12.5000	21Y	7/28/2030	7451	20.41					9.2465	9.0917	9.0917
FXTN 25-03	PIBD2531A032	11.2500	21Y	1/26/2031	7633	20.91					9.2577	9.1043	9.1043
FXTN 25-04	PIBD2531J042	9.3750	22Y	10/5/2031	7885	21.60					9.2731	9.1218	9.1218
FXTN 25-05	PIBD2532K057	8.5000	23Y	11/29/2032	8306	22.76					9.2990	9.1510	9.1510
FXTN 25-06 *	PIBD2534K062	9.2500	25Y	11/5/2034	9012	24.69					9.3423	9.2000	9.2000