

Interpolated Bonds
March 30, 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 05-58	PIBD0510D589	11.5000	<1M	4/7/2010	7	0.02					3.9871	3.9647	3.9647
FXTN 04-18	PIBD0410D181	6.5000	<1M	4/20/2010	20	0.05					3.9592	3.8882	3.8882
FXTN 10-18	PIBD1010D188	13.8750	<1M	4/27/2010	27	0.07					3.9441	3.8471	3.8471
FXTN 07-34	PIBD0710E348	11.8750	1M	5/8/2010	38	0.10					3.9299	3.8040	3.8043
FXTN 10-19	PIBD1010E196	14.2500	2M	5/25/2010	55	0.15					3.9468	3.8265	3.8289
FXTN 10-20	PIBD1010F202	14.1250	2M	6/22/2010	83	0.23	140.000000	4.2250	11:40:47 AM	4.2250	3.9747	3.8635	3.8694
FXTN 10-21	PIBD1010G210	14.5000	4M	7/20/2010	111	0.30					4.0064	3.9128	3.9181
FXTN 05-59	PIBD0510G595	10.7500	4M	7/21/2010	112	0.31					4.0075	3.9147	3.9200
RTB 03-05	PIID0310H057	6.8750	4M	8/1/2010	123	0.34	1.560000	6.0000	11:54:07 AM	6.0000	4.0206	3.9360	3.9404
FXTN 10-22	PIBD1010H228	14.6250	5M	8/10/2010	132	0.36					4.0312	3.9534	3.9571
FXTN 10-23	PIBD1010I236	14.6250	5M	9/1/2010	154	0.42					4.0572	3.9959	3.9980
RTB 05-04	PIID0510H043	10.6250	5M	9/8/2010	161	0.44	0.972000	4.0150	12:37:40 PM	4.0150	4.0655	4.0094	4.0110
FXTN 05-60	PIBD0510I600	10.8750	6M	9/22/2010	175	0.48					4.0821	4.0365	4.0370
FXTN 05-61	PIBD0510L615	9.3750	8M	12/1/2010	245	0.67					4.2212	4.1760	4.1760
FXTN 10-26	PIBD1010L261	17.5000	9M	12/21/2010	265	0.73					4.2628	4.2160	4.2160
FXTN 03-17	PIBD0311A175	5.3750	10M	1/17/2011	292	0.80					4.3188	4.2700	4.2700
FXTN 10-27	PIBD1011A278	17.5000	10M	1/18/2011	293	0.80					4.3209	4.2720	4.2720
FXTN 07-35	PIBD0711A354	11.0000	10M	1/22/2011	297	0.81					4.3292	4.2800	4.2800
FXTN 05-62	PIBD0511C622	8.5000	11M	3/3/2011	337	0.92	93.000000	4.5500	3:35:26 PM	4.5269	4.4123	4.3600	4.3600
FXTN 07-36	PIBD0711D360	12.0000	1.5Y	4/15/2011	380	1.04					4.4799	4.4240	4.4240
FXTN 05-63	PIBD0511F638	10.6250	1.5Y	6/22/2011	448	1.23					4.5568	4.4951	4.4951
FXTN 07-37	PIBD0711G376	12.0000	1.5Y	7/22/2011	478	1.31	1.000000	4.5500	2:12:35 PM	4.5500	4.5907	4.5264	4.5264
RTB 03-06	PIID0311G065	8.5000	1.5Y	7/31/2011	487	1.33	0.200000	4.7850	10:22:41 AM	4.7850	4.6009	4.5358	4.5358
SPTB 10-01	SPTB1011I016	15.5000	1.5Y	9/20/2011	538	1.47					4.6585	4.5891	4.5891
FXTN 10-28	PIBD1011J288	16.5000	2Y	10/11/2011	559	1.53					4.6823	4.6110	4.6110
FXTN 05-64	PIBD0511J642	7.2500	2Y	10/19/2011	567	1.55					4.6913	4.6194	4.6194
RTB 05-05	PIID0511L054	5.8750	2Y	12/6/2011	615	1.68					4.7456	4.6696	4.6696
FXTN 04-19	PIBD0411L191	5.8750	2Y	12/13/2011	622	1.70					4.7535	4.6769	4.6769
FXTN 03-18	PIBD0312A182	5.8750	2Y	1/8/2012	648	1.78					4.7829	4.7040	4.7040
SPTB 10-02	SPTB1012A021	14.0000	2Y	1/31/2012	671	1.84					4.8089	4.7281	4.7281
FXTN 05-65 *	PIBD0512B658	5.7500	2Y	2/21/2012	692	1.90	1.280000	4.6750	11:54:31 AM	4.6750	4.8327	4.7500	4.7500
FXTN 10-29	PIBD1012D291	13.0000	2.5Y	4/25/2012	756	2.07					4.8948	4.8031	4.8024
FXTN 07-39	PIBD0712D395	11.5000	2.5Y	4/28/2012	759	2.08					4.8978	4.8056	4.8049
RTB 05-06	PIID0512H067	7.1250	2.5Y	8/1/2012	854	2.34					4.9900	4.8845	4.8827
FXTN 07-40	PIBD0712H408	11.3750	2.5Y	8/18/2012	871	2.39					5.0065	4.8986	4.8967
RTB 03-07	PIID0312I070	5.2500	2.5Y	9/24/2012	908	2.49	3.182000	4.9500	3:09:20 PM	4.9931	5.0425	4.9293	4.9270
FXTN 10-30	PIBD1012J302	12.1250	3Y	10/17/2012	931	2.55					5.0648	4.9484	4.9458
FXTN 07-41	PIBD0712K413	10.5000	3Y	11/17/2012	962	2.64					5.0949	4.9741	4.9712
FXTN 07-42	PIBD0713A421	9.0000	3Y	1/5/2013	1011	2.77					5.1425	5.0148	5.0114
FXTN 03-19	PIBD0313A199	5.2500	3Y	1/7/2013	1013	2.78	200.000000	5.0250	3:35:22 PM	5.0275	5.1444	5.0164	5.0130
FXTN 07-43	PIBD0713C438	8.7500	3Y	3/3/2013	1068	2.93	2,810.000000	5.0900	3:37:43 PM	5.0813	5.1978	5.0621	5.0581
FXTN 05-66	PIBD0513C664	6.6250	3Y	3/13/2013	1078	2.95					5.2076	5.0704	5.0662
FXTN 10-31 *	PIBD1013C316	12.7500	3Y	3/27/2013	1092	2.99					5.2212	5.0820	5.0777

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FXTN 10-32	PIBD1013E320	11.7500	3.5Y	5/15/2013	1141	3.13					5.3112	5.1726	5.1695
FXTN 07-44	PIBD0713F446	9.6250	3.5Y	6/29/2013	1186	3.25					5.3940	5.2559	5.2538
RTB 05-07	PIID0513G075	9.0000	3.5Y	7/31/2013	1218	3.34	0.455000	5.5250	10:08:04 AM	5.5250	5.4528	5.3150	5.3137
FXTN 10-33	PIBD1013J337	11.0000	4Y	10/9/2013	1288	3.53					5.5815	5.4445	5.4448
FXTN 07-45	PIBD0713K457	7.1250	4Y	11/2/2013	1312	3.59					5.6256	5.4889	5.4898
FXTN 05-67	PIBD0514A673	6.2500	4Y	1/27/2014	1398	3.83	9,908.752000	5.7650	3:49:37 PM	5.7576	5.7837	5.6480	5.6508
FXTN 10-34 *	PIBD1014C341	12.3750	4Y	3/25/2014	1455	3.99					5.8885	5.7534	5.7576
FXTN 10-35	PIBD1014G356	12.7500	4.5Y	7/15/2014	1567	4.29					6.0579	5.8597	5.8632
RTB 05-08	PIID0514I080	6.2500	4.5Y	9/24/2014	1638	4.49	5,962.595000	6.0700	2:47:17 PM	6.0587	6.1654	5.9270	5.9302
FXTN 07-46	PIBD0714J466	6.5000	5Y	10/4/2014	1648	4.52	1,250.000000	6.0800	3:24:14 PM	6.0745	6.1805	5.9365	5.9396
SPTB 10-03	SPTB1014J037	12.2500	5Y	10/14/2014	1658	4.54					6.1957	5.9460	5.9491
FXTN 10-36 *	PIBD1015B367	12.3750	5Y	2/24/2015	1791	4.91					6.3969	6.0722	6.0745
FXTN 07-47	PIBD0715E477	8.3750	5.5Y	5/22/2015	1878	5.15	50.100000	6.2000	10:41:42 AM	6.2499	6.5275	6.2734	6.2741
FXTN 10-37	PIBD1015H370	11.8750	5.5Y	8/25/2015	1973	5.41					6.6701	6.4931	6.4922
FXTN 10-38	PIBD1015L384	10.1250	6Y	12/15/2015	2085	5.71	20.000000	6.3350	11:13:20 AM	6.3350	6.8382	6.7522	6.7492
FXTN 10-39	PIBD1016A393	9.2500	6Y	1/12/2016	2113	5.79					6.8802	6.8169	6.8134
FXTN 07-48	PIBD0716A488	7.0000	6Y	1/27/2016	2128	5.83	8,227.763000	6.8500	3:49:57 PM	6.8479	6.9027	6.8516	6.8479
FXTN 10-40	PIBD1016C407	7.5000	6Y	3/30/2016	2191	6.00					6.9485	6.8870	6.8829
FXTN 10-41	PIBD1016D416	7.0000	6.5Y	4/27/2016	2219	6.08					6.9689	6.9027	6.8985
FXTN 10-42	PIBD1016I420	9.1250	6.5Y	9/4/2016	2349	6.44	3,802.599000	6.9650	3:12:53 PM	6.9708	7.0635	6.9758	6.9708
RTB 07-01	PIID0716I018	7.0000	6.5Y	9/24/2016	2369	6.49	256.189847	6.9150	3:27:13 PM	6.9238	7.1507	7.0577	7.0610
FXTN 10-43 *	PIBD1016K436	6.2500	7Y	11/16/2016	2422	6.64					7.3819	7.2750	7.3000
FXTN 20-01	PIBD2017D011	14.3750	7.5Y	4/24/2017	2581	7.07					7.4687	7.3653	7.3869
FXTN 10-44	PIBD1017H447	7.7500	7.5Y	8/23/2017	2702	7.40					7.5347	7.4340	7.4531
FXTN 10-45	PIBD1018A451	5.8750	8Y	1/31/2018	2863	7.84					7.6226	7.5254	7.5411
FXTN 10-47	PIBD1018K478	8.8750	9Y	11/20/2018	3156	8.65					7.7825	7.6917	7.7013
FXTN 10-48	PIBD1019B485	7.8750	9Y	2/19/2019	3247	8.90	328.400000	7.5700	2:54:46 PM	7.5624	7.8321	7.7434	7.7510
FXTN 10-50 *	PIBD1020B508	7.7500	10Y	2/18/2020	3611	9.89					8.0308	7.9500	7.9500
FXTN 20-02	PIBD2022C021	15.0000	12Y	3/14/2022	4366	11.96					8.2816	8.1968	8.1968
FXTN 20-03	PIBD2022J033	12.7500	13Y	10/17/2022	4583	12.56					8.3538	8.2677	8.2677
FXTN 20-04	PIBD2023B048	13.0000	13Y	2/20/2023	4709	12.90					8.3956	8.3089	8.3089
FXTN 20-05	PIBD2023E054	11.8750	14Y	5/29/2023	4807	13.17					8.4282	8.3410	8.3410
FXTN 20-06	PIBD2023J068	11.3750	14Y	10/23/2023	4954	13.57					8.4770	8.3890	8.3890
FXTN 20-07	PIBD2024F075	12.3750	15Y	6/3/2024	5178	14.19					8.5515	8.4623	8.4623
FXTN 20-08	PIBD2024H086	12.8750	15Y	8/5/2024	5241	14.36					8.5724	8.4828	8.4828
FXTN 20-09	PIBD2024K091	13.7500	15Y	11/11/2024	5339	14.63					8.6050	8.5149	8.5149
FXTN 20-10	PIBD2025D103	12.1250	16Y	4/14/2025	5493	15.05					8.6561	8.5652	8.5652
FXTN 20-11	PIBD2025J116	12.1250	16Y	10/20/2025	5682	15.57					8.7189	8.6270	8.6270
FXTN 25-01	PIBD2525K015	18.2500	16Y	11/29/2025	5722	15.68					8.7322	8.6401	8.6401
FXTN 20-12	PIBD2026A122	10.2500	16Y	1/19/2026	5773	15.82					8.7492	8.6568	8.6568
FXTN 20-13	PIBD2026L139	8.0000	17Y	12/7/2026	6095	16.70					8.8562	8.7620	8.7620
FXTN 20-14	PIBD2027I140	8.6250	18Y	9/6/2027	6368	17.45					8.9469	8.8513	8.8513
FXTN 20-15 *	PIBD2028L151	9.5000	20Y	12/4/2028	6823	18.69					9.0981	9.0000	9.0000

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FXTN 25-02	PIBD2530G029	12.5000	21Y	7/28/2030	7424	20.34					9.1291	9.0278	9.0278
FXTN 25-03	PIBD2531A032	11.2500	21Y	1/26/2031	7606	20.84					9.1385	9.0362	9.0362
FXTN 25-04	PIBD2531J042	9.3750	22Y	10/5/2031	7858	21.53					9.1515	9.0479	9.0479
FXTN 25-05	PIBD2532K057	8.5000	23Y	11/29/2032	8279	22.68					9.1732	9.0673	9.0673
FXTN 25-06 *	PIBD2534K062	9.2500	25Y	11/5/2034	8985	24.62	3.500000	8.8500	11:56:17 AM	8.8500	9.2096	9.1000	9.1000