

Interpolated Bonds
March 05, 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	22	0.06					3.9899	3.9562	3.9562
FXTN 05-58	PIBD0510D589	11.5000	1M	4/7/2010	30	0.08					3.9861	3.9396	3.9396
FXTN 04-18	PIBD0410D181	6.5000	1M	4/20/2010	43	0.12					3.9855	3.9277	3.9277
FXTN 10-18	PIBD1010D188	13.8750	2M	4/27/2010	50	0.14					3.9887	3.9308	3.9308
FXTN 07-34	PIBD0710E348	11.8750	2M	5/8/2010	61	0.17	0.484314	3.8670	11:45:07 AM	3.8670	3.9937	3.9357	3.9357
FXTN 10-19	PIBD1010E196	14.2500	2M	5/25/2010	78	0.21					4.0016	3.9433	3.9433
FXTN 10-20	PIBD1010F202	14.1250	4M	6/22/2010	106	0.29					4.0320	3.9714	3.9714
FXTN 10-21	PIBD1010G210	14.5000	5M	7/20/2010	134	0.37					4.0826	4.0176	4.0176
FXTN 05-59	PIBD0510G595	10.7500	5M	7/21/2010	135	0.37					4.0844	4.0192	4.0192
RTB 03-05	PIID0310H057	6.8750	5M	8/1/2010	146	0.40	1.500000	4.5000	11:01:37 AM	4.5000	4.1043	4.0374	4.0374
FXTN 10-22	PIBD1010H228	14.6250	5M	8/10/2010	155	0.42					4.1206	4.0522	4.0522
FXTN 10-23	PIBD1010I236	14.6250	6M	9/1/2010	177	0.48					4.1604	4.0885	4.0885
RTB 05-04	PIID0510H043	10.6250	6M	9/8/2010	184	0.50	0.100000	3.7500	10:33:24 AM	3.7500	4.1731	4.1000	4.1000
FXTN 05-60	PIBD0510I600	10.8750	7M	9/22/2010	198	0.54					4.2072	4.1329	4.1328
FXTN 05-61	PIBD0510L615	9.3750	9M	12/1/2010	268	0.73					4.3777	4.2973	4.2970
FXTN 10-26	PIBD1010L261	17.5000	10M	12/21/2010	288	0.79					4.4264	4.3442	4.3440
FXTN 03-17	PIBD0311A175	5.3750	10M	1/17/2011	315	0.86					4.4922	4.4076	4.4073
FXTN 10-27	PIBD1011A278	17.5000	11M	1/18/2011	316	0.87					4.4946	4.4100	4.4096
FXTN 07-35	PIBD0711A354	11.0000	11M	1/22/2011	320	0.88					4.5044	4.4194	4.4190
FXTN 05-62	PIBD0511C622	8.5000	1Y	3/3/2011	360	0.99					4.5868	4.4985	4.4981
FXTN 07-36	PIBD0711D360	12.0000	1.5Y	4/15/2011	403	1.10					4.6107	4.5199	4.5195
FXTN 05-63	PIBD0511F638	10.6250	1.5Y	6/22/2011	471	1.29					4.6486	4.5537	4.5534
FXTN 07-37	PIBD0711G376	12.0000	1.5Y	7/22/2011	501	1.37					4.6653	4.5686	4.5684
RTB 03-06	PIID0311G065	8.5000	1.5Y	7/31/2011	510	1.40	0.500000	4.7500	11:02:37 AM	4.7500	4.6704	4.5731	4.5729
SPTB 10-01	SPTB1011I016	15.5000	2Y	9/20/2011	561	1.54					4.6988	4.5984	4.5983
FXTN 10-28	PIBD1011J288	16.5000	2Y	10/11/2011	582	1.59					4.7105	4.6089	4.6088
FXTN 05-64	PIBD0511J642	7.2500	2Y	10/19/2011	590	1.62					4.7150	4.6128	4.6128
RTB 05-05	PIID0511L054	5.8750	2Y	12/6/2011	638	1.75					4.7417	4.6367	4.6367
FXTN 04-19	PIBD0411L191	5.8750	2Y	12/13/2011	645	1.77					4.7456	4.6402	4.6402
FXTN 03-18	PIBD0312A182	5.8750	2Y	1/8/2012	671	1.84					4.7601	4.6531	4.6532
SPTB 10-02	SPTB1012A021	14.0000	2Y	1/31/2012	694	1.90					4.7729	4.6646	4.6646
FXTN 05-65 *	PIBD0512B658	5.7500	2Y	2/21/2012	715	1.96	1,167.500000	4.9000	12:19:21 PM	4.6751	4.7846	4.6750	4.6751
FXTN 10-29	PIBD1012D291	13.0000	2.5Y	4/25/2012	779	2.13					4.8689	4.7635	4.7622
FXTN 07-39	PIBD0712D395	11.5000	2.5Y	4/28/2012	782	2.14					4.8729	4.7676	4.7663
RTB 05-06	PIID0512H067	7.1250	2.5Y	8/1/2012	877	2.40	250.000000	5.1000	11:58:45 AM	5.1000	4.9981	4.8989	4.8955
FXTN 07-40	PIBD0712H408	11.3750	2.5Y	8/18/2012	894	2.45	53.400000	5.1300	11:57:19 AM	5.1300	5.0205	4.9224	4.9187
RTB 03-07	PIID0312I070	5.2500	3Y	9/24/2012	931	2.55	2.246000	5.1150	2:36:29 PM	5.1137	5.0692	4.9736	4.9690
FXTN 10-30	PIBD1012J302	12.1250	3Y	10/17/2012	954	2.61					5.0995	5.0054	5.0003
FXTN 07-41	PIBD0712K413	10.5000	3Y	11/17/2012	985	2.70	50.000000	5.1500	11:57:55 AM	5.1500	5.1403	5.0482	5.0425
FXTN 07-42	PIBD0713A421	9.0000	3Y	1/5/2013	1034	2.83					5.2049	5.1159	5.1092
FXTN 03-19	PIBD0313A199	5.2500	3Y	1/7/2013	1036	2.84	100.000000	5.1600	2:51:35 PM	5.1600	5.2075	5.1187	5.1119
FXTN 07-43 *	PIBD0713C438	8.7500	3Y	3/3/2013	1091	2.99	506.700000	5.1950	3:52:24 PM	5.1960	5.2800	5.1947	5.1868
FXTN 05-66	PIBD0513C664	6.6250	3.5Y	3/13/2013	1101	3.02					5.3034	5.2190	5.2112

Interpolated Bonds
March 05, 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 10-31	PIBD1013C316	12.7500	3.5Y	3/27/2013	1115	3.05					5.3361	5.2531	5.2454
FXTN 10-32	PIBD1013E320	11.7500	3.5Y	5/15/2013	1164	3.19					5.4507	5.3723	5.3651
FXTN 07-44	PIBD0713F446	9.6250	3.5Y	6/29/2013	1209	3.31					5.5560	5.4817	5.4750
RTB 05-07	PIID0513G075	9.0000	3.5Y	7/31/2013	1241	3.40					5.6308	5.5596	5.5532
FXTN 10-33	PIBD1013J337	11.0000	4Y	10/9/2013	1311	3.59					5.7945	5.7298	5.7242
FXTN 07-45	PIBD0713K457	7.1250	4Y	11/2/2013	1335	3.66	0.300000	5.7550	12:17:37 PM	5.7550	5.8506	5.7882	5.7828
FXTN 05-67 *	PIBD0514A673	6.2500	4Y	1/27/2014	1421	3.89	6,075.000000	5.9915	4:09:22 PM	5.9929	6.0517	5.9974	5.9929
FXTN 10-34	PIBD1014C341	12.3750	4.5Y	3/25/2014	1478	4.05					6.1075	6.0267	6.0234
FXTN 10-35	PIBD1014G356	12.7500	4.5Y	7/15/2014	1590	4.36					6.2172	6.0842	6.0833
RTB 05-08	PIID0514I080	6.2500	5Y	9/24/2014	1661	4.55	1,980.168000	6.1925	2:44:27 PM	6.1991	6.2867	6.1207	6.1213
FXTN 07-46	PIBD0714J466	6.5000	5Y	10/4/2014	1671	4.58	50.000000	6.2250	11:57:48 AM	6.2250	6.2965	6.1259	6.1266
SPTB 10-03	SPTB1014J037	12.2500	5Y	10/14/2014	1681	4.61					6.3063	6.1310	6.1320
FXTN 10-36 *	PIBD1015B367	12.3750	5Y	2/24/2015	1814	4.97	71.024000	6.3000	11:25:06 AM	6.3000	6.4365	6.1994	6.2031
FXTN 07-47	PIBD0715E477	8.3750	5.5Y	5/22/2015	1901	5.21	750.000000	6.3850	12:08:11 PM	6.3930	6.6005	6.4164	6.4175
FXTN 10-37	PIBD1015H370	11.8750	5.5Y	8/25/2015	1996	5.47					6.7796	6.6534	6.6516
FXTN 10-38	PIBD1015L384	10.1250	6Y	12/15/2015	2108	5.78					6.9907	6.9327	6.9275
FXTN 10-39	PIBD1016A393	9.2500	6Y	1/12/2016	2136	5.85					7.0435	7.0026	6.9965
FXTN 07-48	PIBD0716A488	7.0000	6Y	1/27/2016	2151	5.89	2,362.720000	7.0340	4:12:30 PM	7.0335	7.0717	7.0400	7.0335
FXTN 10-40	PIBD1016C407	7.5000	6.5Y	3/30/2016	2214	6.07					7.1122	7.0635	7.0589
FXTN 10-41	PIBD1016D416	7.0000	6.5Y	4/27/2016	2242	6.14					7.1302	7.0740	7.0701
FXTN 10-42	PIBD1016I420	9.1250	6.5Y	9/4/2016	2372	6.50	92.000000	7.1200	9:40:34 AM	7.1225	7.2138	7.1225	7.1225
RTB 07-01	PIID0716I018	7.0000	7Y	9/24/2016	2392	6.55	22.088000	7.0000	3:09:16 PM	7.0416	7.2485	7.1437	7.1437
FXTN 10-43 *	PIBD1016K436	6.2500	7Y	11/16/2016	2445	6.70					7.3404	7.2000	7.2000
FXTN 20-01	PIBD2017D011	14.3750	7.5Y	4/24/2017	2604	7.13					7.4361	7.3070	7.3003
FXTN 10-44	PIBD1017H447	7.7500	7.5Y	8/23/2017	2725	7.47					7.5089	7.3884	7.3766
FXTN 10-45	PIBD1018A451	5.8750	8Y	1/31/2018	2886	7.91					7.6057	7.4967	7.4782
FXTN 10-47	PIBD1018K478	8.8750	9Y	11/20/2018	3179	8.71					7.7820	7.6939	7.6630
FXTN 10-48	PIBD1019B485	7.8750	9Y	2/19/2019	3270	8.96	103.000000	7.7500	9:56:11 AM	7.7485	7.8368	7.7551	7.7204
FXTN 10-50 *	PIBD1020B508	7.7500	10Y	2/18/2020	3634	9.96					8.0558	8.0000	7.9500
FXTN 20-02	PIBD2022C021	15.0000	13Y	3/14/2022	4389	12.02					8.3189	8.2468	8.2086
FXTN 20-03	PIBD2022J033	12.7500	13Y	10/17/2022	4606	12.62					8.3945	8.3177	8.2829
FXTN 20-04	PIBD2023B048	13.0000	13Y	2/20/2023	4732	12.96					8.4384	8.3589	8.3260
FXTN 20-05	PIBD2023E054	11.8750	14Y	5/29/2023	4830	13.23					8.4725	8.3910	8.3596
FXTN 20-06	PIBD2023J068	11.3750	14Y	10/23/2023	4977	13.64					8.5237	8.4390	8.4099
FXTN 20-07	PIBD2024F075	12.3750	15Y	6/3/2024	5201	14.25					8.6018	8.5123	8.4866
FXTN 20-08	PIBD2024H086	12.8750	15Y	8/5/2024	5264	14.42					8.6237	8.5328	8.5082
FXTN 20-09	PIBD2024K091	13.7500	15Y	11/11/2024	5362	14.69					8.6579	8.5649	8.5418
FXTN 20-10	PIBD2025D103	12.1250	16Y	4/14/2025	5516	15.11					8.7116	8.6152	8.5945
FXTN 20-11	PIBD2025J116	12.1250	16Y	10/20/2025	5705	15.63					8.7774	8.6770	8.6592
FXTN 25-01	PIBD2525K015	18.2500	16Y	11/29/2025	5745	15.74					8.7914	8.6901	8.6729
FXTN 20-12	PIBD2026A122	10.2500	16Y	1/19/2026	5796	15.88					8.8091	8.7068	8.6904
FXTN 20-13	PIBD2026L139	8.0000	17Y	12/7/2026	6118	16.76					8.9213	8.8120	8.8007
FXTN 20-14	PIBD2027I140	8.6250	18Y	9/6/2027	6391	17.51					9.0165	8.9013	8.8942

Interpolated Bonds
March 05, 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 20-15 *	PIBD2028L151	9.5000	20Y	12/4/2028	6846	18.76					9.1750	9.0500	9.0500
FXTN 25-02	PIBD2530G029	12.5000	21Y	7/28/2030	7447	20.40					9.2103	9.0778	9.0778
FXTN 25-03	PIBD2531A032	11.2500	21Y	1/26/2031	7629	20.90					9.2210	9.0862	9.0862
FXTN 25-04	PIBD2531J042	9.3750	22Y	10/5/2031	7881	21.59					9.2358	9.0979	9.0979
FXTN 25-05	PIBD2532K057	8.5000	23Y	11/29/2032	8302	22.75					9.2605	9.1173	9.1173
FXTN 25-06 *	PIBD2534K062	9.2500	25Y	11/5/2034	9008	24.68					9.3019	9.1500	9.1500