

Interpolated Bonds
March 09, 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	20	0.05					3.9452	3.8439	3.8406
FXTN 05-58	PIBD0510D589	11.5000	1M	4/7/2010	28	0.08					3.9221	3.7782	3.7735
FXTN 04-18	PIBD0410D181	6.5000	1M	4/20/2010	41	0.11					3.9130	3.7293	3.7259
FXTN 10-18	PIBD1010D188	13.8750	2M	4/27/2010	48	0.13					3.9260	3.7394	3.7388
FXTN 07-34	PIBD0710E348	11.8750	2M	5/8/2010	59	0.16					3.9464	3.7552	3.7591
FXTN 10-19	PIBD1010E196	14.2500	2M	5/25/2010	76	0.21					3.9780	3.7797	3.7905
FXTN 10-20	PIBD1010F202	14.1250	4M	6/22/2010	104	0.28					4.0269	3.8381	3.8511
FXTN 10-21	PIBD1010G210	14.5000	5M	7/20/2010	132	0.36					4.0725	3.9174	3.9220
FXTN 05-59	PIBD0510G595	10.7500	5M	7/21/2010	133	0.36					4.0741	3.9202	3.9245
RTB 03-05	PIID0310H057	6.8750	5M	8/1/2010	144	0.39	0.392000	4.5000	11:04:57 AM	4.5255	4.0920	3.9513	3.9524
FXTN 10-22	PIBD1010H228	14.6250	5M	8/10/2010	153	0.42					4.1067	3.9768	3.9751
FXTN 10-23	PIBD1010I236	14.6250	6M	9/1/2010	175	0.48					4.1425	4.0390	4.0308
RTB 05-04	PIID0510H043	10.6250	6M	9/8/2010	182	0.50					4.1538	4.0589	4.0485
FXTN 05-60	PIBD0510I600	10.8750	7M	9/22/2010	196	0.54					4.1837	4.0823	4.0736
FXTN 05-61	PIBD0510L615	9.3750	9M	12/1/2010	266	0.73					4.3331	4.1995	4.1992
FXTN 10-26	PIBD1010L261	17.5000	10M	12/21/2010	286	0.78					4.3758	4.2330	4.2350
FXTN 03-17	PIBD0311A175	5.3750	10M	1/17/2011	313	0.86					4.4335	4.2782	4.2834
FXTN 10-27	PIBD1011A278	17.5000	11M	1/18/2011	314	0.86					4.4356	4.2799	4.2852
FXTN 07-35	PIBD0711A354	11.0000	11M	1/22/2011	318	0.87					4.4441	4.2866	4.2924
FXTN 05-62	PIBD0511C622	8.5000	1Y	3/3/2011	358	0.98					4.5295	4.3535	4.3641
FXTN 07-36	PIBD0711D360	12.0000	1.5Y	4/15/2011	401	1.10					4.5637	4.3939	4.4041
FXTN 05-63	PIBD0511F638	10.6250	1.5Y	6/22/2011	469	1.28					4.6029	4.4498	4.4578
FXTN 07-37	PIBD0711G376	12.0000	1.5Y	7/22/2011	499	1.37					4.6203	4.4744	4.4815
RTB 03-06	PIID0311G065	8.5000	1.5Y	7/31/2011	508	1.39					4.6255	4.4818	4.4886
SPTB 10-01	SPTB1011I016	15.5000	2Y	9/20/2011	559	1.53					4.6549	4.5236	4.5288
FXTN 10-28	PIBD1011J288	16.5000	2Y	10/11/2011	580	1.59					4.6670	4.5408	4.5454
FXTN 05-64	PIBD0511J642	7.2500	2Y	10/19/2011	588	1.61					4.6717	4.5474	4.5517
RTB 05-05	PIID0511L054	5.8750	2Y	12/6/2011	636	1.74	5.877000	4.7000	3:56:36 PM	4.7000	4.6994	4.5868	4.5896
FXTN 04-19	PIBD0411L191	5.8750	2Y	12/13/2011	643	1.76					4.7034	4.5926	4.5951
FXTN 03-18	PIBD0312A182	5.8750	2Y	1/8/2012	669	1.83					4.7184	4.6139	4.6157
SPTB 10-02	SPTB1012A021	14.0000	2Y	1/31/2012	692	1.90					4.7317	4.6328	4.6338
FXTN 05-65 *	PIBD0512B658	5.7500	2Y	2/21/2012	713	1.95	750.500000	4.6501	2:51:07 PM	4.6500	4.7438	4.6500	4.6504
FXTN 10-29	PIBD1012D291	13.0000	2.5Y	4/25/2012	777	2.13					4.8246	4.7358	4.7359
FXTN 07-39	PIBD0712D395	11.5000	2.5Y	4/28/2012	780	2.14					4.8284	4.7399	4.7399
RTB 05-06	PIID0512H067	7.1250	2.5Y	8/1/2012	875	2.40					4.9482	4.8673	4.8668
FXTN 07-40	PIBD0712H408	11.3750	2.5Y	8/18/2012	892	2.44					4.9697	4.8901	4.8895
RTB 03-07	PIID0312I070	5.2500	3Y	9/24/2012	929	2.55	3.012000	5.0850	3:26:41 PM	5.0851	5.0164	4.9397	4.9390
FXTN 10-30	PIBD1012J302	12.1250	3Y	10/17/2012	952	2.61					5.0454	4.9706	4.9697
FXTN 07-41	PIBD0712K413	10.5000	3Y	11/17/2012	983	2.69					5.0845	5.0122	5.0111
FXTN 07-42	PIBD0713A421	9.0000	3Y	1/5/2013	1032	2.83					5.1463	5.0779	5.0766
FXTN 03-19	PIBD0313A199	5.2500	3Y	1/7/2013	1034	2.83	726.200000	5.1450	3:55:43 PM	5.1478	5.1488	5.0806	5.0793
FXTN 07-43 *	PIBD0713C438	8.7500	3Y	3/3/2013	1089	2.98	1,600.000000	5.1450	3:56:11 PM	5.1552	5.2182	5.1543	5.1528
FXTN 05-66	PIBD0513C664	6.6250	3.5Y	3/13/2013	1099	3.01					5.2423	5.1785	5.1769

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FXTN 10-31	PIBD1013C316	12.7500	3.5Y	3/27/2013	1113	3.05					5.2760	5.2123	5.2107
FXTN 10-32	PIBD1013E320	11.7500	3.5Y	5/15/2013	1162	3.18					5.3939	5.3306	5.3291
FXTN 07-44	PIBD0713F446	9.6250	3.5Y	6/29/2013	1207	3.31					5.5022	5.4393	5.4377
RTB 05-07	PIID0513G075	9.0000	3.5Y	7/31/2013	1239	3.39					5.5792	5.5166	5.5150
FXTN 10-33	PIBD1013J337	11.0000	4Y	10/9/2013	1309	3.59					5.7476	5.6857	5.6841
FXTN 07-45	PIBD0713K457	7.1250	4Y	11/2/2013	1333	3.65					5.8054	5.7436	5.7420
FXTN 05-67 *	PIBD0514A673	6.2500	4Y	1/27/2014	1419	3.89	9,337.920000	5.9450	4:13:40 PM	5.9497	6.0123	5.9513	5.9497
FXTN 10-34	PIBD1014C341	12.3750	4.5Y	3/25/2014	1476	4.04					6.0724	5.9832	5.9816
FXTN 10-35	PIBD1014G356	12.7500	4.5Y	7/15/2014	1588	4.35					6.1906	6.0460	6.0442
RTB 05-08	PIID0514I080	6.2500	5Y	9/24/2014	1659	4.55	5,010.305000	6.1650	4:09:45 PM	6.1658	6.2655	6.0857	6.0838
FXTN 07-46	PIBD0714J466	6.5000	5Y	10/4/2014	1669	4.57	556.943000	6.1950	11:32:26 AM	6.2012	6.2761	6.0913	6.0894
SPTB 10-03	SPTB1014J037	12.2500	5Y	10/14/2014	1679	4.60					6.2866	6.0969	6.0950
FXTN 10-36 *	PIBD1015B367	12.3750	5Y	2/24/2015	1812	4.96					6.4269	6.1714	6.1694
FXTN 07-47	PIBD0715E477	8.3750	5.5Y	5/22/2015	1899	5.20	150.000000	6.3300	11:45:25 AM	6.3267	6.5935	6.3881	6.3861
FXTN 10-37	PIBD1015H370	11.8750	5.5Y	8/25/2015	1994	5.46					6.7754	6.6246	6.6228
FXTN 10-38	PIBD1015L384	10.1250	6Y	12/15/2015	2106	5.77					6.9898	6.9035	6.9018
FXTN 10-39	PIBD1016A393	9.2500	6Y	1/12/2016	2134	5.85					7.0434	6.9732	6.9716
FXTN 07-48	PIBD0716A488	7.0000	6Y	1/27/2016	2149	5.89	6,569.168592	7.0055	4:08:56 PM	7.0089	7.0721	7.0106	7.0089
FXTN 10-40	PIBD1016C407	7.5000	6.5Y	3/30/2016	2212	6.06	0.700000	7.2540	11:56:27 AM	7.2540	7.1089	7.0392	7.0386
FXTN 10-41	PIBD1016D416	7.0000	6.5Y	4/27/2016	2240	6.14					7.1252	7.0519	7.0518
FXTN 10-42	PIBD1016I420	9.1250	6.5Y	9/4/2016	2370	6.49	217.000000	7.1100	2:03:57 PM	7.1130	7.2012	7.1110	7.1130
RTB 07-01	PIID0716I018	7.0000	7Y	9/24/2016	2390	6.55	50.590000	7.0000	3:25:37 PM	7.0098	7.2388	7.1491	7.0847
FXTN 10-43 *	PIBD1016K436	6.2500	7Y	11/16/2016	2443	6.69					7.3385	7.2500	7.0098
FXTN 20-01	PIBD2017D011	14.3750	7.5Y	4/24/2017	2602	7.13					7.4364	7.3503	7.1423
FXTN 10-44	PIBD1017H447	7.7500	7.5Y	8/23/2017	2723	7.46	40.000000	7.4000	3:09:15 PM	7.4025	7.5110	7.4266	7.2430
FXTN 10-45	PIBD1018A451	5.8750	8Y	1/31/2018	2884	7.90					7.6102	7.5282	7.3771
FXTN 10-47	PIBD1018K478	8.8750	9Y	11/20/2018	3177	8.70					7.7908	7.7130	7.6211
FXTN 10-48	PIBD1019B485	7.8750	9Y	2/19/2019	3268	8.95	49.000000	7.7000	3:04:04 PM	7.7365	7.8468	7.7704	7.6969
FXTN 10-50 *	PIBD1020B508	7.7500	10Y	2/18/2020	3632	9.95					8.0712	8.0000	8.0000
FXTN 20-02	PIBD2022C021	15.0000	13Y	3/14/2022	4387	12.02					8.3261	8.2468	8.2468
FXTN 20-03	PIBD2022J033	12.7500	13Y	10/17/2022	4604	12.61					8.3994	8.3177	8.3177
FXTN 20-04	PIBD2023B048	13.0000	13Y	2/20/2023	4730	12.96					8.4419	8.3589	8.3589
FXTN 20-05	PIBD2023E054	11.8750	14Y	5/29/2023	4828	13.23					8.4750	8.3910	8.3910
FXTN 20-06	PIBD2023J068	11.3750	14Y	10/23/2023	4975	13.63					8.5247	8.4390	8.4390
FXTN 20-07	PIBD2024F075	12.3750	15Y	6/3/2024	5199	14.24					8.6003	8.5123	8.5123
FXTN 20-08	PIBD2024H086	12.8750	15Y	8/5/2024	5262	14.42					8.6216	8.5328	8.5328
FXTN 20-09	PIBD2024K091	13.7500	15Y	11/11/2024	5360	14.68					8.6547	8.5649	8.5649
FXTN 20-10	PIBD2025D103	12.1250	16Y	4/14/2025	5514	15.11					8.7067	8.6152	8.6152
FXTN 20-11	PIBD2025J116	12.1250	16Y	10/20/2025	5703	15.62					8.7705	8.6770	8.6770
FXTN 25-01	PIBD2525K015	18.2500	16Y	11/29/2025	5743	15.73					8.7840	8.6901	8.6901
FXTN 20-12	PIBD2026A122	10.2500	16Y	1/19/2026	5794	15.87					8.8012	8.7068	8.7068
FXTN 20-13	PIBD2026L139	8.0000	17Y	12/7/2026	6116	16.76					8.9099	8.8120	8.8120
FXTN 20-14	PIBD2027I140	8.6250	18Y	9/6/2027	6389	17.50					9.0021	8.9013	8.9013

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FXTN 20-15 *	PIBD2028L151	9.5000	20Y	12/4/2028	6844	18.75					9.1558	9.0500	9.0500
FXTN 25-02	PIBD2530G029	12.5000	21Y	7/28/2030	7445	20.40					9.1905	9.0778	9.0778
FXTN 25-03	PIBD2531A032	11.2500	21Y	1/26/2031	7627	20.90					9.2010	9.0862	9.0862
FXTN 25-04	PIBD2531J042	9.3750	22Y	10/5/2031	7879	21.59					9.2156	9.0979	9.0979
FXTN 25-05	PIBD2532K057	8.5000	23Y	11/29/2032	8300	22.74					9.2400	9.1173	9.1173
FXTN 25-06 *	PIBD2534K062	9.2500	25Y	11/5/2034	9006	24.67					9.2808	9.1500	9.1500