

Interpolated Bonds
December 09, 2009

Instrument Name	ISIN	Coupon	Tenor	Maturity	Days	YRS	D. Vol (MM)	Last Yield	Traded Time	W. Ave Yld	PDSI-F	PDSI-R1	PDSI-R2
FXTN 10-14	PIBD1009L149	14.8750	<1M	12/23/2009	14	0.04					4.0396	3.8473	3.8479
FXTN 05-57	PIBD0510A571	11.5000	2M	1/27/2010	49	0.13					4.1061	3.6400	3.6452
FXTN 10-15	PIBD1010B153	14.7500	2M	2/3/2010	56	0.15					4.1073	3.6598	3.6667
FXTN 03-16	PIBD0310B167	5.5000	2M	2/21/2010	74	0.20	381.096000	3.8450	3:22:53 PM	3.8505	4.1105	3.7105	3.7220
FXTN 10-16	PIBD1010C161	14.6250	2M	3/2/2010	83	0.23					4.1121	3.7359	3.7497
FXTN 10-17	PID1010CA170	13.8750	4M	3/30/2010	111	0.30					4.1339	3.8269	3.8397
FXTN 05-58	PIBD0510D589	11.5000	4M	4/7/2010	119	0.33					4.1421	3.8543	3.8659
FXTN 04-18	PIBD0410D181	6.5000	5M	4/20/2010	132	0.36					4.1554	3.8988	3.9085
FXTN 10-18	PIBD1010D188	13.8750	5M	4/27/2010	139	0.38					4.1626	3.9227	3.9314
FXTN 07-34	PIBD0710E348	11.8750	5M	5/8/2010	150	0.41					4.1738	3.9604	3.9674
FXTN 10-19	PIBD1010E196	14.2500	5M	5/25/2010	167	0.46					4.1912	4.0186	4.0231
FXTN 10-20	PIBD1010F202	14.1250	7M	6/22/2010	195	0.53					4.2360	4.1050	4.1070
FXTN 10-21	PIBD1010G210	14.5000	8M	7/20/2010	223	0.61					4.2995	4.1806	4.1820
FXTN 05-59	PIBD0510G595	10.7500	8M	7/21/2010	224	0.61					4.3018	4.1833	4.1847
RTB 03-05	PIID0310H057	6.8750	8M	8/1/2010	235	0.64	0.200000	4.4250	10:53:22 AM	4.4250	4.3267	4.2130	4.2142
FXTN 10-22	PIBD1010H228	14.6250	8M	8/10/2010	244	0.67					4.3471	4.2374	4.2383
FXTN 10-23	PIBD1010I236	14.6250	9M	9/1/2010	266	0.73					4.3970	4.2968	4.2972
RTB 05-04	PIID0510H043	10.6250	9M	9/8/2010	273	0.75	161.433000	5.0000	3:13:59 PM	5.0000	4.4129	4.3157	4.3160
FXTN 05-60	PIBD0510I600	10.8750	10M	9/22/2010	287	0.79					4.4446	4.3535	4.3535
FXTN 05-61	PIBD0510L615	9.3750	1Y	12/1/2010	357	0.98					4.6034	4.5426	4.5411
FXTN 10-26	PIBD1010L261	17.5000	1.5Y	12/21/2010	377	1.03					4.6272	4.5674	4.5660
FXTN 03-17	PIBD0311A175	5.3750	1.5Y	1/17/2011	404	1.11					4.6437	4.5796	4.5787
FXTN 10-27	PIBD1011A278	17.5000	1.5Y	1/18/2011	405	1.11					4.6443	4.5801	4.5792
FXTN 07-35	PIBD0711A354	11.0000	1.5Y	1/22/2011	409	1.12					4.6467	4.5819	4.5811
FXTN 05-62	PIBD0511C622	8.5000	1.5Y	3/3/2011	449	1.23					4.6712	4.6000	4.6000
FXTN 07-36	PIBD0711D360	12.0000	1.5Y	4/15/2011	492	1.35					4.6891	4.6077	4.6077
FXTN 05-63	PIBD0511F638	10.6250	2Y	6/22/2011	560	1.53					4.7176	4.6200	4.6200
FXTN 07-37	PIBD0711G376	12.0000	2Y	7/22/2011	590	1.62					4.7302	4.6254	4.6254
RTB 03-06	PIID0311G065	8.5000	2Y	7/31/2011	599	1.64	5.892000	4.6750	11:29:04 AM	4.6750	4.7339	4.6270	4.6270
SPTB 10-01	SPTB1011I016	15.5000	2Y	9/20/2011	650	1.78					4.7553	4.6362	4.6362
FXTN 10-28	PIBD1011J288	16.5000	2Y	10/11/2011	671	1.84					4.7641	4.6399	4.6399
FXTN 05-64	PIBD0511J642	7.2500	2Y	10/19/2011	679	1.86					4.7674	4.6414	4.6414
RTB 05-05 *	PIID0511L054	5.8750	2Y	12/6/2011	727	1.99					4.7875	4.6500	4.6500
FXTN 04-19	PIBD0411L191	5.8750	2.5Y	12/13/2011	734	2.01					4.8142	4.6818	4.6818
FXTN 03-18	PIBD0312A182	5.8750	2.5Y	1/8/2012	760	2.08					4.9132	4.8000	4.8000
SPTB 10-02	SPTB1012A021	14.0000	2.5Y	1/31/2012	783	2.15					5.0008	4.9045	4.9045
FXTN 05-65	PIBD0512B658	5.7500	2.5Y	2/21/2012	804	2.20	14.600000	5.0250	3:14:24 PM	4.9513	5.0808	5.0000	5.0000
FXTN 10-29	PIBD1012D291	13.0000	2.5Y	4/25/2012	868	2.38					5.1441	5.0593	5.0593
FXTN 07-39	PIBD0712D395	11.5000	2.5Y	4/28/2012	871	2.39					5.1471	5.0620	5.0620
RTB 05-06	PIID0512H067	7.1250	3Y	8/1/2012	966	2.65					5.2412	5.1500	5.1500
FXTN 07-40	PIBD0712H408	11.3750	3Y	8/18/2012	983	2.69					5.2580	5.1657	5.1657
RTB 03-07	PIID0312I070	5.2500	3Y	9/24/2012	1020	2.79	1.100000	5.2000	11:02:15 AM	5.1774	5.2946	5.2000	5.2000

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FXTN 10-30	PIBD1012J302	12.1250	3Y	10/17/2012	1043	2.86					5.3174	5.2213	5.2213
FXTN 07-41 *	PIBD0712K413	10.5000	3Y	11/17/2012	1074	2.94					5.3481	5.2500	5.2500
FXTN 07-42	PIBD0713A421	9.0000	3.5Y	1/5/2013	1123	3.08					5.3876	5.2962	5.2962
FXTN 07-43	PIBD0713C438	8.7500	3.5Y	3/3/2013	1180	3.23					5.4337	5.3500	5.3500
FXTN 05-66	PIBD0513C664	6.6250	3.5Y	3/13/2013	1190	3.26					5.4577	5.3725	5.3725
FXTN 10-31	PIBD1013C316	12.7500	3.5Y	3/27/2013	1204	3.30					5.4913	5.4041	5.4041
FXTN 10-32	PIBD1013E320	11.7500	3.5Y	5/15/2013	1253	3.43					5.6091	5.5145	5.5145
FXTN 07-44	PIBD0713F446	9.6250	4Y	6/29/2013	1298	3.56					5.7173	5.6160	5.6160
RTB 05-07	PIID0513G075	9.0000	4Y	7/31/2013	1330	3.64					5.7942	5.6881	5.6881
FXTN 10-33	PIBD1013J337	11.0000	4Y	10/9/2013	1400	3.84					5.9625	5.8459	5.8459
FXTN 07-45 *	PIBD0713K457	7.1250	4Y	11/2/2013	1424	3.90					6.0202	5.9000	5.9000
FXTN 05-67	PIBD0514A673	6.2500	4.5Y	1/27/2014	1510	4.14	121.125128	5.9350	3:32:26 PM	5.9147	6.0244	5.9500	5.9147
FXTN 10-34	PIBD1014C341	12.3750	4.5Y	3/25/2014	1567	4.29					6.0726	5.9938	5.9743
FXTN 10-35	PIBD1014G356	12.7500	5Y	7/15/2014	1679	4.60					6.1673	6.0800	6.0914
RTB 05-08	PIID0514I080	6.2500	5Y	9/24/2014	1750	4.79	40.800000	6.1950	3:25:32 PM	6.1390	6.2273	6.1346	6.1656
FXTN 07-46	PIBD0714J466	6.5000	5Y	10/4/2014	1760	4.82	28.355000	6.2550	11:27:12 AM	6.2550	6.2358	6.1423	6.1761
SPTB 10-03 *	SPTB1014J037	12.2500	5Y	10/14/2014	1770	4.85					6.2442	6.1500	6.1866
FXTN 10-36	PIBD1015B367	12.3750	5.5Y	2/24/2015	1903	5.21					6.4683	6.3764	6.4026
FXTN 07-47	PIBD0715E477	8.3750	5.5Y	5/22/2015	1990	5.45					6.6149	6.5245	6.5439
FXTN 10-37	PIBD1015H370	11.8750	6Y	8/25/2015	2085	5.71	75.000000	6.7000	11:43:10 AM	6.7000	6.7750	6.6862	6.6982
FXTN 10-38	PIBD1015L384	10.1250	6.5Y	12/15/2015	2197	6.02	30.000000	6.8700	11:42:58 AM	6.8700	6.9637	6.8768	6.8802
FXTN 10-39	PIBD1016A393	9.2500	6.5Y	1/12/2016	2225	6.10	50.000000	6.8950	11:43:03 AM	6.8950	7.0109	6.9245	6.9256
FXTN 07-48	PIBD0716A488	7.0000	6.5Y	1/27/2016	2240	6.14	15.193000	7.0000	2:32:21 PM	6.9242	7.0362	6.9500	6.9500
FXTN 10-40	PIBD1016C407	7.5000	6.5Y	3/30/2016	2303	6.31					7.0692	6.9714	6.9587
FXTN 10-41	PIBD1016D416	7.0000	6.5Y	4/27/2016	2331	6.39					7.0839	6.9809	6.9626
FXTN 10-42	PIBD1016I420	9.1250	7Y	9/4/2016	2461	6.74					7.1521	7.0250	6.9806
RTB 07-01	PIID0716I018	7.0000	7Y	9/24/2016	2481	6.80	120.749000	6.9700	3:35:15 PM	6.9907	7.1626	7.0172	6.9834
FXTN 10-43 *	PIBD1016K436	6.2500	7Y	11/16/2016	2534	6.94					7.1904	6.9964	6.9907
FXTN 20-01	PIBD2017D011	14.3750	7.5Y	4/24/2017	2693	7.38					7.3100	7.1175	7.1129
FXTN 10-44	PIBD1017H447	7.7500	8Y	8/23/2017	2814	7.71					7.4011	7.2097	7.2060
FXTN 10-45	PIBD1018A451	5.8750	8.5Y	1/31/2018	2975	8.15					7.5222	7.3324	7.3298
FXTN 10-47	PIBD1018K478	8.8750	9Y	11/20/2018	3268	8.95					7.7427	7.5557	7.5550
FXTN 10-48 *	PIBD1019B485	7.8750	10Y	2/19/2019	3359	9.20	150.000000	7.6250	10:57:54 AM	7.6250	7.8112	7.6250	7.6250
FXTN 20-02	PIBD2022C021	15.0000	13Y	3/14/2022	4478	12.27					8.2229	8.0553	8.0553
FXTN 20-03	PIBD2022J033	12.7500	13Y	10/17/2022	4695	12.86					8.3027	8.1387	8.1387
FXTN 20-04	PIBD2023B048	13.0000	14Y	2/20/2023	4821	13.21					8.3491	8.1872	8.1872
FXTN 20-05	PIBD2023E054	11.8750	14Y	5/29/2023	4919	13.48					8.3851	8.2248	8.2248
FXTN 20-06	PIBD2023J068	11.3750	14Y	10/23/2023	5066	13.88					8.4392	8.2814	8.2814
FXTN 20-07	PIBD2024F075	12.3750	15Y	6/3/2024	5290	14.49					8.5217	8.3675	8.3675
FXTN 20-08	PIBD2024H086	12.8750	15Y	8/5/2024	5353	14.67					8.5448	8.3917	8.3917
FXTN 20-09	PIBD2024K091	13.7500	15Y	11/11/2024	5451	14.93					8.5809	8.4294	8.4294
FXTN 20-10	PIBD2025D103	12.1250	16Y	4/14/2025	5605	15.36					8.6376	8.4886	8.4886

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FXTN 20-11	PIBD2025J116	12.1250	16Y	10/20/2025	5794	15.87					8.7071	8.5613	8.5613
FXTN 25-01	PIBD2525K015	18.2500	16Y	11/29/2025	5834	15.98					8.7218	8.5767	8.5767
FXTN 20-12	PIBD2026A122	10.2500	17Y	1/19/2026	5885	16.12					8.7406	8.5963	8.5963
FXTN 20-13	PIBD2026L139	8.0000	17Y	12/7/2026	6207	17.01	50.000000	8.8150	3:52:17 PM	8.8150	8.8591	8.7201	8.7201
FXTN 20-14	PIBD2027I140	8.6250	18Y	9/6/2027	6480	17.75	100.000000	8.8850	3:53:08 PM	8.8850	8.9595	8.8250	8.8250
FXTN 20-15 *	PIBD2028L151	9.5000	20Y	12/4/2028	6935	19.00					9.1269	9.0000	9.0000
FXTN 25-02	PIBD2530G029	12.5000	21Y	7/28/2030	7536	20.65					9.1951	9.0695	9.0695
FXTN 25-03	PIBD2531A032	11.2500	22Y	1/26/2031	7718	21.15					9.2157	9.0905	9.0905
FXTN 25-04	PIBD2531J042	9.3750	22Y	10/5/2031	7970	21.84					9.2443	9.1197	9.1197
FXTN 25-05	PIBD2532K057	8.5000	23Y	11/29/2032	8391	22.99					9.2920	9.1684	9.1684
FXTN 25-06 *	PIBD2534K062	9.2500	25Y	11/5/2034	9097	24.92	21.534000	9.1000	10:26:54 AM	9.1000	9.3721	9.2500	9.2500