

Interpolated Bonds  
December 23, 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 05-57	PIBD0510A571	11.5000	1M	1/27/2010	30	0.08					4.0856	4.0460	4.0408
FXTN 10-15	PIBD1010B153	14.7500	1M	2/3/2010	37	0.10					4.1063	4.0571	4.0506
FXTN 03-16	PIBD0310B167	5.5000	2M	2/21/2010	55	0.15					4.1338	4.0753	4.0749
FXTN 10-16	PIBD1010C161	14.6250	2M	3/2/2010	64	0.18					4.1395	4.0812	4.0868
FXTN 10-17	PID1010CA170	13.8750	3M	3/30/2010	92	0.25					4.1571	4.0994	4.1237
FXTN 05-58	PIBD0510D589	11.5000	3M	4/7/2010	100	0.27					4.1659	4.1077	4.1308
FXTN 04-18	PIBD0410D181	6.5000	4M	4/20/2010	113	0.31					4.1812	4.1220	4.1415
FXTN 10-18	PIBD1010D188	13.8750	4M	4/27/2010	120	0.33					4.1895	4.1297	4.1473
FXTN 07-34	PIBD0710E348	11.8750	4M	5/8/2010	131	0.36					4.2024	4.1418	4.1563
FXTN 10-19	PIBD1010E196	14.2500	5M	5/25/2010	148	0.41					4.2224	4.1604	4.1703
FXTN 10-20	PIBD1010F202	14.1250	5M	6/22/2010	176	0.48					4.2554	4.1912	4.1934
FXTN 10-21	PIBD1010G210	14.5000	7M	7/20/2010	204	0.56					4.3173	4.2528	4.2528
FXTN 05-59	PIBD0510G595	10.7500	7M	7/21/2010	205	0.56					4.3199	4.2554	4.2554
RTB 03-05	PIID0310H057	6.8750	7M	8/1/2010	216	0.59					4.3488	4.2845	4.2845
FXTN 10-22	PIBD1010H228	14.6250	8M	8/10/2010	225	0.62					4.3724	4.3082	4.3082
FXTN 10-23	PIBD1010I236	14.6250	8M	9/1/2010	247	0.68					4.4302	4.3663	4.3663
RTB 05-04	PIID0510H043	10.6250	9M	9/8/2010	254	0.70					4.4486	4.3848	4.3848
FXTN 05-60	PIBD0510I600	10.8750	9M	9/22/2010	268	0.73					4.4853	4.4217	4.4217
FXTN 05-61	PIBD0510L615	9.3750	11M	12/1/2010	338	0.93					4.6691	4.6065	4.6065
FXTN 10-26	PIBD1010L261	17.5000	1Y	12/21/2010	358	0.98					4.6883	4.6250	4.6288
FXTN 03-17	PIBD0311A175	5.3750	1.5Y	1/17/2011	385	1.05					4.6899	4.6250	4.6368
FXTN 10-27	PIBD1011A278	17.5000	1.5Y	1/18/2011	386	1.06					4.6900	4.6250	4.6371
FXTN 07-35	PIBD0711A354	11.0000	1.5Y	1/22/2011	390	1.07					4.6902	4.6250	4.6382
FXTN 05-62	PIBD0511C622	8.5000	1.5Y	3/3/2011	430	1.18					4.6927	4.6250	4.6500
FXTN 07-36	PIBD0711D360	12.0000	1.5Y	4/15/2011	473	1.30					4.7164	4.6439	4.6802
FXTN 05-63	PIBD0511F638	10.6250	1.5Y	6/22/2011	541	1.48					4.7538	4.6737	4.7279
FXTN 07-37	PIBD0711G376	12.0000	2Y	7/22/2011	571	1.56					4.7703	4.6868	4.7489
RTB 03-06	PIID0311G065	8.5000	2Y	7/31/2011	580	1.59					4.7753	4.6908	4.7553
SPTB 10-01	SPTB1011I016	15.5000	2Y	9/20/2011	631	1.73					4.8034	4.7132	4.7911
FXTN 10-28	PIBD1011J288	16.5000	2Y	10/11/2011	652	1.79					4.8149	4.7224	4.8058
FXTN 05-64	PIBD0511J642	7.2500	2Y	10/19/2011	660	1.81					4.8193	4.7259	4.8114
RTB 05-05	PIID0511L054	5.8750	2Y	12/6/2011	708	1.94					4.8458	4.7469	4.8451
FXTN 04-19 *	PIBD0411L191	5.8750	2Y	12/13/2011	715	1.96					4.8496	4.7500	4.8500
FXTN 03-18	PIBD0312A182	5.8750	2.5Y	1/8/2012	741	2.03					4.9623	4.8614	4.9521
SPTB 10-02	SPTB1012A021	14.0000	2.5Y	1/31/2012	764	2.09					5.0620	4.9600	5.0425
FXTN 05-65	PIBD0512B658	5.7500	2.5Y	2/21/2012	785	2.15	2.500000	4.9500	3:15:24 PM	4.9500	5.1531	5.0500	5.1250
FXTN 10-29	PIBD1012D291	13.0000	2.5Y	4/25/2012	849	2.33					5.2096	5.0832	5.1408
FXTN 07-39	PIBD0712D395	11.5000	2.5Y	4/28/2012	852	2.33					5.2123	5.0847	5.1415
RTB 05-06	PIID0512H067	7.1250	3Y	8/1/2012	947	2.59	150.100000	6.0000	3:42:02 PM	5.1905	5.2963	5.1340	5.1649
FXTN 07-40	PIBD0712H408	11.3750	3Y	8/18/2012	964	2.64					5.3113	5.1428	5.1691
RTB 03-07	PIID0312I070	5.2500	3Y	9/24/2012	1001	2.74	4.100000	5.2150	3:19:26 PM	5.2254	5.3440	5.1620	5.1782
FXTN 10-30	PIBD1012J302	12.1250	3Y	10/17/2012	1024	2.81					5.3643	5.1739	5.1838

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FXTN 07-41 *	PIBD0712K413	10.5000	3Y	11/17/2012	1055	2.89					5.3917	5.1900	5.1915
FXTN 07-42	PIBD0713A421	9.0000	3.5Y	1/5/2013	1104	3.02					5.4295	5.2425	5.2614
FXTN 07-43	PIBD0713C438	8.7500	3.5Y	3/3/2013	1161	3.18	805.000000	5.2850	2:05:33 PM	5.3427	5.4735	5.3036	5.3427
FXTN 05-66	PIBD0513C664	6.6250	3.5Y	3/13/2013	1171	3.21					5.4917	5.3216	5.3592
FXTN 10-31	PIBD1013C316	12.7500	3.5Y	3/27/2013	1185	3.25					5.5171	5.3470	5.3822
FXTN 10-32	PIBD1013E320	11.7500	3.5Y	5/15/2013	1234	3.38					5.6063	5.4356	5.4630
FXTN 07-44	PIBD0713F446	9.6250	4Y	6/29/2013	1279	3.50					5.6881	5.5170	5.5372
RTB 05-07	PIID0513G075	9.0000	4Y	7/31/2013	1311	3.59	50.000000	5.7450	11:16:10 AM	5.7450	5.7463	5.5749	5.5900
FXTN 10-33	PIBD1013J337	11.0000	4Y	10/9/2013	1381	3.78					5.8737	5.7016	5.7054
FXTN 07-45 *	PIBD0713K457	7.1250	4Y	11/2/2013	1405	3.85					5.9173	5.7450	5.7450
FXTN 05-67	PIBD0514A673	6.2500	4.5Y	1/27/2014	1491	4.08	1,747.000000	6.0500	3:09:56 PM	6.0410	6.1392	6.0275	6.0410
FXTN 10-34	PIBD1014C341	12.3750	4.5Y	3/25/2014	1548	4.24					6.1626	6.0434	6.0759
FXTN 10-35	PIBD1014G356	12.7500	5Y	7/15/2014	1660	4.55					6.2086	6.0746	6.1444
RTB 05-08	PIID0514I080	6.2500	5Y	9/24/2014	1731	4.74	25.550000	6.4000	3:47:40 PM	6.2132	6.2378	6.0944	6.1878
FXTN 07-46	PIBD0714J466	6.5000	5Y	10/4/2014	1741	4.77					6.2419	6.0972	6.1939
SPTB 10-03 *	SPTB1014J037	12.2500	5Y	10/14/2014	1751	4.80					6.2460	6.1000	6.2000
FXTN 10-36	PIBD1015B367	12.3750	5.5Y	2/24/2015	1884	5.16					6.5066	6.3714	6.4482
FXTN 07-47	PIBD0715E477	8.3750	5.5Y	5/22/2015	1971	5.40					6.6770	6.5489	6.6105
FXTN 10-37	PIBD1015H370	11.8750	6Y	8/25/2015	2066	5.66					6.8632	6.7428	6.7878
FXTN 10-38	PIBD1015L384	10.1250	6Y	12/15/2015	2178	5.97					7.0827	6.9713	6.9967
FXTN 10-39	PIBD1016A393	9.2500	6.5Y	1/12/2016	2206	6.04					7.1375	7.0284	7.0490
FXTN 07-48	PIBD0716A488	7.0000	6.5Y	1/27/2016	2221	6.08	604.000000	7.1000	11:35:03 AM	7.0770	7.1669	7.0591	7.0770
FXTN 10-40	PIBD1016C407	7.5000	6.5Y	3/30/2016	2284	6.26					7.1963	7.0921	7.1017
FXTN 10-41	PIBD1016D416	7.0000	6.5Y	4/27/2016	2312	6.33					7.2093	7.1068	7.1126
FXTN 10-42	PIBD1016I420	9.1250	7Y	9/4/2016	2442	6.69	354.200000	7.1000	3:15:38 PM	7.1946	7.2698	7.1750	7.1636
RTB 07-01	PIID0716I018	7.0000	7Y	9/24/2016	2462	6.75	4.450000	7.0000	12:07:27 PM	7.0000	7.2792	7.1736	7.1714
FXTN 10-43 *	PIBD1016K436	6.2500	7Y	11/16/2016	2515	6.89					7.3038	7.1699	7.1922
FXTN 20-01	PIBD2017D011	14.3750	7.5Y	4/24/2017	2674	7.33					7.4339	7.3050	7.3238
FXTN 10-44	PIBD1017H447	7.7500	8Y	8/23/2017	2795	7.66					7.5329	7.4078	7.4239
FXTN 10-45	PIBD1018A451	5.8750	8.5Y	1/31/2018	2956	8.10					7.6647	7.5446	7.5572
FXTN 10-47	PIBD1018K478	8.8750	9Y	11/20/2018	3249	8.90					7.9044	7.7935	7.7997
FXTN 10-48 *	PIBD1019B485	7.8750	10Y	2/19/2019	3340	9.15	350.000000	7.9000	11:21:12 AM	7.8750	7.9788	7.8708	7.8750
FXTN 20-02	PIBD2022C021	15.0000	13Y	3/14/2022	4459	12.22					8.3405	8.2242	8.2270
FXTN 20-03	PIBD2022J033	12.7500	13Y	10/17/2022	4676	12.81					8.4106	8.2927	8.2953
FXTN 20-04	PIBD2023B048	13.0000	14Y	2/20/2023	4802	13.16					8.4514	8.3325	8.3349
FXTN 20-05	PIBD2023E054	11.8750	14Y	5/29/2023	4900	13.42					8.4830	8.3634	8.3658
FXTN 20-06	PIBD2023J068	11.3750	14Y	10/23/2023	5047	13.83					8.5306	8.4098	8.4120
FXTN 20-07	PIBD2024F075	12.3750	15Y	6/3/2024	5271	14.44					8.6029	8.4806	8.4825
FXTN 20-08	PIBD2024H086	12.8750	15Y	8/5/2024	5334	14.61					8.6233	8.5005	8.5023
FXTN 20-09	PIBD2024K091	13.7500	15Y	11/11/2024	5432	14.88					8.6550	8.5314	8.5331
FXTN 20-10	PIBD2025D103	12.1250	16Y	4/14/2025	5586	15.30					8.7048	8.5800	8.5816
FXTN 20-11	PIBD2025J116	12.1250	16Y	10/20/2025	5775	15.82					8.7658	8.6397	8.6410

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FXTN 25-01	PIBD2525K015	18.2500	16Y	11/29/2025	5815	15.93					8.7788	8.6523	8.6536
FXTN 20-12	PIBD2026A122	10.2500	17Y	1/19/2026	5866	16.07					8.7953	8.6684	8.6697
FXTN 20-13	PIBD2026L139	8.0000	17Y	12/7/2026	6188	16.95					8.8993	8.7701	8.7710
FXTN 20-14	PIBD2027I140	8.6250	18Y	9/6/2027	6461	17.70					8.9876	8.8563	8.8569
FXTN 20-15 *	PIBD2028L151	9.5000	20Y	12/4/2028	6916	18.95					9.1346	9.0000	9.0000
FXTN 25-02	PIBD2530G029	12.5000	21Y	7/28/2030	7517	20.59					9.1951	9.0695	9.0695
FXTN 25-03	PIBD2531A032	11.2500	22Y	1/26/2031	7699	21.09					9.2135	9.0905	9.0905
FXTN 25-04	PIBD2531J042	9.3750	22Y	10/5/2031	7951	21.78					9.2388	9.1197	9.1197
FXTN 25-05	PIBD2532K057	8.5000	23Y	11/29/2032	8372	22.94					9.2812	9.1684	9.1684
FXTN 25-06 *	PIBD2534K062	9.2500	25Y	11/5/2034	9078	24.87					9.3523	9.2500	9.2500