

Interpolated Bonds  
December 28, 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	29	0.08					4.1782	4.0667	3.8215
FXTN 10-15	PIBD1010B153	14.7500	1M	2/3/2010	36	0.10	0.567000	3.7500	2:42:33 PM	3.7500	4.2228	4.0833	3.7769
FXTN 03-16	PIBD0310B167	5.5000	2M	2/21/2010	54	0.15					4.2673	4.1000	3.8148
FXTN 10-16	PIBD1010C161	14.6250	2M	3/2/2010	63	0.17	96.450000	4.3000	10:47:58 AM	4.3000	4.2673	4.1000	3.8824
FXTN 10-17	PID1010CA170	13.8750	3M	3/30/2010	91	0.25	0.457000	4.2000	12:11:30 PM	4.2000	4.2673	4.1000	4.0925
FXTN 05-58	PIBD0510D589	11.5000	3M	4/7/2010	99	0.27					4.2758	4.1058	4.1058
FXTN 04-18	PIBD0410D181	6.5000	4M	4/20/2010	112	0.31					4.2917	4.1165	4.1165
FXTN 10-18	PIBD1010D188	13.8750	4M	4/27/2010	119	0.33					4.3002	4.1223	4.1223
FXTN 07-34	PIBD0710E348	11.8750	4M	5/8/2010	130	0.36					4.3136	4.1313	4.1313
FXTN 10-19	PIBD1010E196	14.2500	5M	5/25/2010	147	0.40					4.3343	4.1453	4.1453
FXTN 10-20	PIBD1010F202	14.1250	5M	6/22/2010	175	0.48					4.3683	4.1684	4.1684
FXTN 10-21	PIBD1010G210	14.5000	7M	7/20/2010	203	0.56					4.4288	4.2340	4.2340
FXTN 05-59	PIBD0510G595	10.7500	7M	7/21/2010	204	0.56					4.4314	4.2370	4.2370
RTB 03-05	PIID0310H057	6.8750	7M	8/1/2010	215	0.59	5.250000	4.5000	2:38:20 PM	4.5000	4.4593	4.2694	4.2694
FXTN 10-22	PIBD1010H228	14.6250	8M	8/10/2010	224	0.61					4.4821	4.2960	4.2960
FXTN 10-23	PIBD1010I236	14.6250	8M	9/1/2010	246	0.67					4.5379	4.3609	4.3609
RTB 05-04	PIID0510H043	10.6250	9M	9/8/2010	253	0.69	0.100000	6.0000	12:49:55 PM	6.0000	4.5557	4.3815	4.3815
FXTN 05-60	PIBD0510I600	10.8750	9M	9/22/2010	267	0.73					4.5912	4.4228	4.4228
FXTN 05-61	PIBD0510L615	9.3750	11M	12/1/2010	337	0.92					4.7688	4.6293	4.6293
FXTN 10-26	PIBD1010L261	17.5000	1Y	12/21/2010	357	0.98					4.7965	4.6653	4.6653
FXTN 03-17	PIBD0311A175	5.3750	1.5Y	1/17/2011	384	1.05					4.8173	4.6971	4.6971
FXTN 10-27	PIBD1011A278	17.5000	1.5Y	1/18/2011	385	1.05					4.8181	4.6982	4.6982
FXTN 07-35	PIBD0711A354	11.0000	1.5Y	1/22/2011	389	1.07					4.8212	4.7029	4.7029
FXTN 05-62	PIBD0511C622	8.5000	1.5Y	3/3/2011	429	1.18					4.8519	4.7500	4.7500
FXTN 07-36	PIBD0711D360	12.0000	1.5Y	4/15/2011	472	1.29					4.8891	4.7877	4.7877
FXTN 05-63	PIBD0511F638	10.6250	1.5Y	6/22/2011	540	1.48					4.9478	4.8474	4.8474
FXTN 07-37	PIBD0711G376	12.0000	2Y	7/22/2011	570	1.56					4.9737	4.8737	4.8737
RTB 03-06	PIID0311G065	8.5000	2Y	7/31/2011	579	1.59	0.020000	5.1000	3:20:59 PM	5.1000	4.9815	4.8816	4.8816
SPTB 10-01	SPTB1011I016	15.5000	2Y	9/20/2011	630	1.73					5.0255	4.9263	4.9263
FXTN 10-28	PIBD1011J288	16.5000	2Y	10/11/2011	651	1.78					5.0437	4.9447	4.9447
FXTN 05-64	PIBD0511J642	7.2500	2Y	10/19/2011	659	1.81					5.0506	4.9518	4.9518
RTB 05-05	PIID0511L054	5.8750	2Y	12/6/2011	707	1.94	0.100000	4.8000	11:24:38 AM	4.8000	5.0920	4.9939	4.9939
FXTN 04-19 *	PIBD0411L191	5.8750	2Y	12/13/2011	714	1.96					5.0981	5.0000	5.0000
FXTN 03-18	PIBD0312A182	5.8750	2.5Y	1/8/2012	740	2.03					5.1788	5.0836	5.0836
SPTB 10-02	SPTB1012A021	14.0000	2.5Y	1/31/2012	763	2.09	2.896086	5.2500	11:19:46 AM	5.2500	5.2502	5.1575	5.1575
FXTN 05-65	PIBD0512B658	5.7500	2.5Y	2/21/2012	784	2.15	1.200000	4.9250	11:28:48 AM	4.9250	5.3154	5.2250	5.2250
FXTN 10-29	PIBD1012D291	13.0000	2.5Y	4/25/2012	848	2.32					5.3819	5.2902	5.2902
FXTN 07-39	PIBD0712D395	11.5000	2.5Y	4/28/2012	851	2.33					5.3851	5.2932	5.2932
RTB 05-06	PIID0512H067	7.1250	3Y	8/1/2012	946	2.59	0.150000	5.3000	11:22:05 AM	5.3000	5.4838	5.3900	5.3900
FXTN 07-40	PIBD0712H408	11.3750	3Y	8/18/2012	963	2.64					5.5015	5.4073	5.4073
RTB 03-07	PIID0312I070	5.2500	3Y	9/24/2012	1000	2.74	7.100000	5.2250	2:35:31 PM	5.2190	5.5400	5.4450	5.4450
FXTN 10-30	PIBD1012J302	12.1250	3Y	10/17/2012	1023	2.80					5.5639	5.4684	5.4684

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FXTN 07-41 *	PIBD0712K413	10.5000	3Y	11/17/2012	1054	2.89					5.5962	5.5000	5.5000
FXTN 07-42	PIBD0713A421	9.0000	3.5Y	1/5/2013	1103	3.02					5.5937	5.5000	5.4538
FXTN 07-43	PIBD0713C438	8.7500	3.5Y	3/3/2013	1160	3.18	100.000000	5.4000	3:24:18 PM	5.4000	5.5908	5.5000	5.4000
FXTN 05-66	PIBD0513C664	6.6250	3.5Y	3/13/2013	1170	3.21					5.6122	5.5205	5.4246
FXTN 10-31	PIBD1013C316	12.7500	3.5Y	3/27/2013	1184	3.24					5.6422	5.5492	5.4590
FXTN 10-32	PIBD1013E320	11.7500	3.5Y	5/15/2013	1233	3.38					5.7471	5.6496	5.5795
FXTN 07-44	PIBD0713F446	9.6250	3.5Y	6/29/2013	1278	3.50					5.8435	5.7418	5.6902
RTB 05-07	PIID0513G075	9.0000	4Y	7/31/2013	1310	3.59	0.050000	5.7500	12:07:08 PM	5.7500	5.9121	5.8074	5.7689
FXTN 10-33	PIBD1013J337	11.0000	4Y	10/9/2013	1380	3.78					6.0620	5.9508	5.9410
FXTN 07-45 *	PIBD0713K457	7.1250	4Y	11/2/2013	1404	3.85					6.1135	6.0000	6.0000
FXTN 05-67	PIBD0514A673	6.2500	4.5Y	1/27/2014	1490	4.08	2,635.102000	6.0600	4:13:15 PM	6.0730	6.2792	6.0747	6.0730
FXTN 10-34	PIBD1014C341	12.3750	4.5Y	3/25/2014	1547	4.24					6.2956	6.1132	6.1118
FXTN 10-35	PIBD1014G356	12.7500	5Y	7/15/2014	1659	4.55					6.3277	6.1887	6.1881
RTB 05-08	PIID0514I080	6.2500	5Y	9/24/2014	1730	4.74	35.562000	6.2700	3:09:05 PM	6.2050	6.3481	6.2365	6.2364
FXTN 07-46	PIBD0714J466	6.5000	5Y	10/4/2014	1740	4.77					6.3510	6.2433	6.2432
SPTB 10-03 *	SPTB1014J037	12.2500	5Y	10/14/2014	1750	4.79					6.3538	6.2500	6.2500
FXTN 10-36	PIBD1015B367	12.3750	5.5Y	2/24/2015	1883	5.16					6.6087	6.4948	6.4933
FXTN 07-47	PIBD0715E477	8.3750	5.5Y	5/22/2015	1970	5.40					6.7755	6.6550	6.6525
FXTN 10-37	PIBD1015H370	11.8750	6Y	8/25/2015	2065	5.66					6.9576	6.8299	6.8263
FXTN 10-38	PIBD1015L384	10.1250	6Y	12/15/2015	2177	5.96					7.1722	7.0360	7.0312
FXTN 10-39	PIBD1016A393	9.2500	6.5Y	1/12/2016	2205	6.04					7.2259	7.0876	7.0824
FXTN 07-48	PIBD0716A488	7.0000	6.5Y	1/27/2016	2220	6.08	1,833.374625	7.1050	4:14:48 PM	7.1098	7.2546	7.1152	7.1098
FXTN 10-40	PIBD1016C407	7.5000	6.5Y	3/30/2016	2283	6.25					7.2770	7.1173	7.1228
FXTN 10-41	PIBD1016D416	7.0000	6.5Y	4/27/2016	2311	6.33					7.2869	7.1183	7.1285
FXTN 10-42	PIBD1016I420	9.1250	7Y	9/4/2016	2441	6.69	605.000000	7.1750	4:12:22 PM	7.1702	7.3330	7.1227	7.1552
RTB 07-01	PIID0716I018	7.0000	7Y	9/24/2016	2461	6.74					7.3401	7.1227	7.1593
FXTN 10-43 *	PIBD1016K436	6.2500	7Y	11/16/2016	2514	6.89					7.3588	7.1227	7.1702
FXTN 20-01	PIBD2017D011	14.3750	7.5Y	4/24/2017	2673	7.32					7.4929	7.2918	7.3061
FXTN 10-44	PIBD1017H447	7.7500	8Y	8/23/2017	2794	7.65					7.5950	7.4205	7.4094
FXTN 10-45	PIBD1018A451	5.8750	8.5Y	1/31/2018	2955	8.10					7.7308	7.5917	7.5470
FXTN 10-47	PIBD1018K478	8.8750	9Y	11/20/2018	3248	8.90					7.9779	7.9032	7.7973
FXTN 10-48 *	PIBD1019B485	7.8750	10Y	2/19/2019	3339	9.15	2.457498	7.6750	2:53:42 PM	7.6750	8.0546	8.0000	7.8750
FXTN 20-02	PIBD2022C021	15.0000	13Y	3/14/2022	4458	12.21					8.3985	8.3207	8.2349
FXTN 20-03	PIBD2022J033	12.7500	13Y	10/17/2022	4675	12.81					8.4651	8.3829	8.3046
FXTN 20-04	PIBD2023B048	13.0000	14Y	2/20/2023	4801	13.15					8.5039	8.4191	8.3452
FXTN 20-05	PIBD2023E054	11.8750	14Y	5/29/2023	4899	13.42					8.5340	8.4471	8.3767
FXTN 20-06	PIBD2023J068	11.3750	14Y	10/23/2023	5046	13.82					8.5791	8.4893	8.4240
FXTN 20-07	PIBD2024F075	12.3750	15Y	6/3/2024	5270	14.44					8.6480	8.5535	8.4960
FXTN 20-08	PIBD2024H086	12.8750	15Y	8/5/2024	5333	14.61					8.6673	8.5715	8.5162
FXTN 20-09	PIBD2024K091	13.7500	15Y	11/11/2024	5431	14.88					8.6975	8.5996	8.5478
FXTN 20-10	PIBD2025D103	12.1250	16Y	4/14/2025	5585	15.30					8.7448	8.6438	8.5973
FXTN 20-11	PIBD2025J116	12.1250	16Y	10/20/2025	5774	15.82					8.8029	8.6980	8.6581

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FXTN 25-01	PIBD2525K015	18.2500	16Y	11/29/2025	5814	15.93					8.8151	8.7094	8.6709
FXTN 20-12	PIBD2026A122	10.2500	17Y	1/19/2026	5865	16.07					8.8308	8.7240	8.6873
FXTN 20-13	PIBD2026L139	8.0000	17Y	12/7/2026	6187	16.95					8.9298	8.8163	8.7909
FXTN 20-14	PIBD2027I140	8.6250	18Y	9/6/2027	6460	17.70					9.0136	8.8946	8.8787
FXTN 20-15 *	PIBD2028L151	9.5000	20Y	12/4/2028	6915	18.95					9.1535	9.0250	9.0250
FXTN 25-02	PIBD2530G029	12.5000	21Y	7/28/2030	7516	20.59					9.2303	9.0945	9.0945
FXTN 25-03	PIBD2531A032	11.2500	22Y	1/26/2031	7698	21.09					9.2536	9.1155	9.1155
FXTN 25-04	PIBD2531J042	9.3750	22Y	10/5/2031	7950	21.78					9.2858	9.1447	9.1447
FXTN 25-05	PIBD2532K057	8.5000	23Y	11/29/2032	8371	22.93					9.3397	9.1934	9.1934
FXTN 25-06 *	PIBD2534K062	9.2500	25Y	11/5/2034	9077	24.87					9.4300	9.2750	9.2750