

Interpolated Bonds  
December 29, 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	23	0.06					4.1669	3.8457	3.8361
FXTN 10-15	PIBD1010B153	14.7500	1M	2/3/2010	30	0.08					4.2200	3.7966	3.7840
FXTN 03-16	PIBD0310B167	5.5000	2M	2/21/2010	48	0.13					4.2738	3.8103	3.7978
FXTN 10-16	PIBD1010C161	14.6250	2M	3/2/2010	57	0.16	1.533500	4.1250	11:20:19 AM	4.1250	4.2745	3.8617	3.8517
FXTN 10-17	PID1010CA170	13.8750	2M	3/30/2010	85	0.23					4.2764	4.0217	4.0194
FXTN 05-58	PIBD0510D589	11.5000	3M	4/7/2010	93	0.25	70.000000	4.1000	11:05:23 AM	4.0714	4.2769	4.0674	4.0674
FXTN 04-18	PIBD0410D181	6.5000	4M	4/20/2010	106	0.29					4.2948	4.1048	4.1048
FXTN 10-18	PIBD1010D188	13.8750	4M	4/27/2010	113	0.31	50.000000	5.0000	11:13:32 AM	5.0000	4.3045	4.1250	4.1250
FXTN 07-34	PIBD0710E348	11.8750	4M	5/8/2010	124	0.34	45.000000	4.2000	11:05:33 AM	4.2000	4.3196	4.1568	4.1568
FXTN 10-19	PIBD1010E196	14.2500	5M	5/25/2010	141	0.39					4.3430	4.2058	4.2058
FXTN 10-20	PIBD1010F202	14.1250	5M	6/22/2010	169	0.46					4.3816	4.2865	4.2865
FXTN 10-21	PIBD1010G210	14.5000	7M	7/20/2010	197	0.54					4.4282	4.3663	4.3663
FXTN 05-59	PIBD0510G595	10.7500	7M	7/21/2010	198	0.54					4.4309	4.3690	4.3690
RTB 03-05	PIID0310H057	6.8750	7M	8/1/2010	209	0.57	6.500000	4.5000	9:53:51 AM	4.5000	4.4607	4.3990	4.3990
FXTN 10-22	PIBD1010H228	14.6250	7M	8/10/2010	218	0.60					4.4851	4.4235	4.4235
FXTN 10-23	PIBD1010I236	14.6250	8M	9/1/2010	240	0.66					4.5447	4.4833	4.4833
RTB 05-04	PIID0510H043	10.6250	8M	9/8/2010	247	0.68	0.100000	5.0000	11:37:46 AM	5.0000	4.5637	4.5024	4.5024
FXTN 05-60	PIBD0510I600	10.8750	9M	9/22/2010	261	0.72	33.000000	4.5500	11:04:54 AM	4.5500	4.6017	4.5405	4.5405
FXTN 05-61	PIBD0510L615	9.3750	11M	12/1/2010	331	0.91					4.7914	4.7310	4.7310
FXTN 10-26	PIBD1010L261	17.5000	1Y	12/21/2010	351	0.96					4.8130	4.7500	4.7500
FXTN 03-17	PIBD0311A175	5.3750	1.5Y	1/17/2011	378	1.04					4.8183	4.7500	4.7500
FXTN 10-27	PIBD1011A278	17.5000	1.5Y	1/18/2011	379	1.04					4.8185	4.7500	4.7500
FXTN 07-35	PIBD0711A354	11.0000	1.5Y	1/22/2011	383	1.05					4.8193	4.7500	4.7500
FXTN 05-62	PIBD0511C622	8.5000	1.5Y	3/3/2011	423	1.16	1.488700	4.5000	9:56:51 AM	4.5000	4.8273	4.7500	4.7500
FXTN 07-36	PIBD0711D360	12.0000	1.5Y	4/15/2011	466	1.28					4.8696	4.7877	4.8254
FXTN 05-63	PIBD0511F638	10.6250	1.5Y	6/22/2011	534	1.46					4.9365	4.8474	4.9447
FXTN 07-37	PIBD0711G376	12.0000	2Y	7/22/2011	564	1.55					4.9660	4.8737	4.9974
RTB 03-06	PIID0311G065	8.5000	2Y	7/31/2011	573	1.57					4.9749	4.8816	5.0132
SPTB 10-01	SPTB1011I016	15.5000	2Y	9/20/2011	624	1.71					5.0251	4.9263	5.1026
FXTN 10-28	PIBD1011J288	16.5000	2Y	10/11/2011	645	1.77					5.0457	4.9447	5.1395
FXTN 05-64	PIBD0511J642	7.2500	2Y	10/19/2011	653	1.79					5.0536	4.9518	5.1535
RTB 05-05	PIID0511L054	5.8750	2Y	12/6/2011	701	1.92	65.600000	5.2500	3:13:54 PM	5.2500	5.1008	4.9939	5.2377
FXTN 04-19 *	PIBD0411L191	5.8750	2Y	12/13/2011	708	1.94					5.1077	5.0000	5.2500
FXTN 03-18	PIBD0312A182	5.8750	2.5Y	1/8/2012	734	2.01					5.1905	5.0929	5.1739
SPTB 10-02	SPTB1012A021	14.0000	2.5Y	1/31/2012	757	2.07					5.2638	5.1750	5.1065
FXTN 05-65	PIBD0512B658	5.7500	2.5Y	2/21/2012	778	2.13	100.000000	5.0450	2:54:50 PM	5.0450	5.3308	5.2500	5.0450
FXTN 10-29	PIBD1012D291	13.0000	2.5Y	4/25/2012	842	2.31					5.3960	5.3093	5.1529
FXTN 07-39	PIBD0712D395	11.5000	2.5Y	4/28/2012	845	2.32					5.3990	5.3120	5.1579
RTB 05-06	PIID0512H067	7.1250	3Y	8/1/2012	940	2.58					5.4958	5.4000	5.3180
FXTN 07-40	PIBD0712H408	11.3750	3Y	8/18/2012	957	2.62					5.5131	5.4157	5.3466
RTB 03-07	PIID0312I070	5.2500	3Y	9/24/2012	994	2.72	0.600000	5.2000	9:45:41 AM	5.2000	5.5508	5.4500	5.4090
FXTN 10-30	PIBD1012J302	12.1250	3Y	10/17/2012	1017	2.79					5.5742	5.4713	5.4478

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FXTN 07-41 *	PIBD0712K413	10.5000	3Y	11/17/2012	1048	2.87					5.6058	5.5000	5.5000
FXTN 07-42	PIBD0713A421	9.0000	3.5Y	1/5/2013	1097	3.01					5.5995	5.3964	5.3964
FXTN 07-43	PIBD0713C438	8.7500	3.5Y	3/3/2013	1154	3.16	165.000000	5.2765	9:02:28 AM	5.2759	5.5923	5.2759	5.2759
FXTN 05-66	PIBD0513C664	6.6250	3.5Y	3/13/2013	1164	3.19					5.6136	5.3056	5.3056
FXTN 10-31	PIBD1013C316	12.7500	3.5Y	3/27/2013	1178	3.23	28.000000	6.2500	11:15:03 AM	6.2500	5.6434	5.3471	5.3471
FXTN 10-32	PIBD1013E320	11.7500	3.5Y	5/15/2013	1227	3.36					5.7477	5.4925	5.4925
FXTN 07-44	PIBD0713F446	9.6250	3.5Y	6/29/2013	1272	3.48					5.8434	5.6261	5.6261
RTB 05-07	PIID0513G075	9.0000	4Y	7/31/2013	1304	3.57	7.000000	5.6000	9:00:30 AM	5.6000	5.9115	5.7210	5.7210
FXTN 10-33	PIBD1013J337	11.0000	4Y	10/9/2013	1374	3.76					6.0605	5.9288	5.9288
FXTN 07-45 *	PIBD0713K457	7.1250	4Y	11/2/2013	1398	3.83					6.1115	6.0000	6.0000
FXTN 05-67	PIBD0514A673	6.2500	4.5Y	1/27/2014	1484	4.07	600.000000	6.0550	9:17:19 AM	6.0550	6.2192	6.0550	6.0550
FXTN 10-34	PIBD1014C341	12.3750	4.5Y	3/25/2014	1541	4.22					6.2504	6.0977	6.0977
FXTN 10-35	PIBD1014G356	12.7500	5Y	7/15/2014	1653	4.53					6.3117	6.1817	6.1817
RTB 05-08	PIID0514I080	6.2500	5Y	9/24/2014	1724	4.72	10.979800	6.2500	10:31:28 AM	6.2273	6.3506	6.2350	6.2350
FXTN 07-46	PIBD0714J466	6.5000	5Y	10/4/2014	1734	4.75					6.3561	6.2425	6.2425
SPTB 10-03 *	SPTB1014J037	12.2500	5Y	10/14/2014	1744	4.78					6.3615	6.2500	6.2500
FXTN 10-36	PIBD1015B367	12.3750	5.5Y	2/24/2015	1877	5.14					6.6033	6.4467	6.4818
FXTN 07-47	PIBD0715E477	8.3750	5.5Y	5/22/2015	1964	5.38					6.7614	6.5753	6.6335
FXTN 10-37	PIBD1015H370	11.8750	6Y	8/25/2015	2059	5.64					6.9341	6.7158	6.7991
FXTN 10-38	PIBD1015L384	10.1250	6Y	12/15/2015	2171	5.95					7.1376	6.8814	6.9943
FXTN 10-39	PIBD1016A393	9.2500	6.5Y	1/12/2016	2199	6.02					7.1885	6.9228	7.0431
FXTN 07-48	PIBD0716A488	7.0000	6.5Y	1/27/2016	2214	6.07	4,418.800000	7.1143	2:14:42 PM	7.0693	7.2158	6.9450	7.0693
FXTN 10-40	PIBD1016C407	7.5000	6.5Y	3/30/2016	2277	6.24					7.2536	7.0103	7.0898
FXTN 10-41	PIBD1016D416	7.0000	6.5Y	4/27/2016	2305	6.32					7.2704	7.0394	7.0989
FXTN 10-42	PIBD1016I420	9.1250	7Y	9/4/2016	2435	6.67	5,684.000000	7.1400	4:07:31 PM	7.1651	7.3485	7.1741	7.1412
RTB 07-01	PIID0716I018	7.0000	7Y	9/24/2016	2455	6.73	2.000000	6.9000	10:40:27 AM	6.9000	7.3605	7.1741	7.1478
FXTN 10-43 *	PIBD1016K436	6.2500	7Y	11/16/2016	2508	6.87					7.3923	7.1739	7.1650
FXTN 20-01	PIBD2017D011	14.3750	7.5Y	4/24/2017	2667	7.31					7.5309	7.3331	7.3018
FXTN 10-44	PIBD1017H447	7.7500	8Y	8/23/2017	2788	7.64					7.6364	7.4543	7.4060
FXTN 10-45	PIBD1018A451	5.8750	8.5Y	1/31/2018	2949	8.08					7.7768	7.6155	7.5445
FXTN 10-47	PIBD1018K478	8.8750	9Y	11/20/2018	3242	8.88					8.0322	7.9089	7.7967
FXTN 10-48 *	PIBD1019B485	7.8750	10Y	2/19/2019	3333	9.13					8.1115	8.0000	7.8750
FXTN 20-02	PIBD2022C021	15.0000	13Y	3/14/2022	4452	12.20					8.4358	8.3207	8.2106
FXTN 20-03	PIBD2022J033	12.7500	13Y	10/17/2022	4669	12.79					8.4986	8.3829	8.2757
FXTN 20-04	PIBD2023B048	13.0000	14Y	2/20/2023	4795	13.14					8.5352	8.4191	8.3135
FXTN 20-05	PIBD2023E054	11.8750	14Y	5/29/2023	4893	13.41	53.000000	8.2950	3:26:57 PM	8.2975	8.5636	8.4471	8.3429
FXTN 20-06	PIBD2023J068	11.3750	14Y	10/23/2023	5040	13.81					8.6061	8.4893	8.3870
FXTN 20-07	PIBD2024F075	12.3750	15Y	6/3/2024	5264	14.42					8.6710	8.5535	8.4541
FXTN 20-08	PIBD2024H086	12.8750	15Y	8/5/2024	5327	14.59					8.6893	8.5715	8.4730
FXTN 20-09	PIBD2024K091	13.7500	15Y	11/11/2024	5425	14.86					8.7177	8.5996	8.5024
FXTN 20-10	PIBD2025D103	12.1250	16Y	4/14/2025	5579	15.28					8.7623	8.6438	8.5486
FXTN 20-11	PIBD2025J116	12.1250	16Y	10/20/2025	5768	15.80					8.8171	8.6980	8.6053

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FXTN 25-01	PIBD2525K015	18.2500	16Y	11/29/2025	5808	15.91	66.800000	8.5950	3:14:22 PM	8.5975	8.8287	8.7094	8.6173
FXTN 20-12	PIBD2026A122	10.2500	17Y	1/19/2026	5859	16.05					8.8435	8.7240	8.6326
FXTN 20-13	PIBD2026L139	8.0000	17Y	12/7/2026	6181	16.93					8.9368	8.8163	8.7292
FXTN 20-14	PIBD2027I140	8.6250	18Y	9/6/2027	6454	17.68	20.000000	8.7450	3:29:11 PM	8.7475	9.0159	8.8946	8.8110
FXTN 20-15 *	PIBD2028L151	9.5000	20Y	12/4/2028	6909	18.93	300.000000	8.9450	3:34:57 PM	8.9475	9.1477	9.0250	8.9475
FXTN 25-02	PIBD2530G029	12.5000	21Y	7/28/2030	7510	20.58	1.600000	8.9950	3:33:11 PM	8.9975	9.2136	9.0945	9.0385
FXTN 25-03	PIBD2531A032	11.2500	22Y	1/26/2031	7692	21.07					9.2335	9.1155	9.0661
FXTN 25-04	PIBD2531J042	9.3750	22Y	10/5/2031	7944	21.76					9.2611	9.1447	9.1043
FXTN 25-05	PIBD2532K057	8.5000	23Y	11/29/2032	8365	22.92	100.000000	9.1950	3:36:29 PM	9.1975	9.3072	9.1934	9.1681
FXTN 25-06 *	PIBD2534K062	9.2500	25Y	11/5/2034	9071	24.85					9.3846	9.2750	9.2750