

Interpolated Bills
December 15, 2009

Instrument Name	ISIN	Tenor	Maturity	Days	YRS	D. Vol (MM)	Last Yield	Traded Time	W. Ave	PDSI-F	PDSI-R1	PDSI-R2
TBILL 12.29.09	PIBL0609G132	<1M	12/29/2009	13	0.04					4.0298	4.0146	3.9461
TBILL 01.13.10	PIBL1209A010	1M	1/13/2010	28	0.08	164.522678	3.8000	3:38:18 PM	3.8157	4.0671	4.0329	3.8788
TBILL 01.27.10*	PIBL1209A029	1M	1/27/2010	42	0.12	0.531000	3.8500	3:07:00 PM	3.9008	4.1019	4.0500	3.8160
TBILL 02.10.10	PIBL1209B037	2M	2/10/2010	56	0.15					4.1053	4.0500	3.8745
TBILL 02.24.10	PIBL1209B046	2M	2/24/2010	70	0.19	3.292000	4.2500	3:40:35 PM	3.8631	4.1087	4.0500	3.9330
TBILL 03.10.10	PIBL1209C054	3M	3/10/2010	84	0.23	34.323263	3.7582	2:11:55 PM	3.7582	4.1120	4.0500	3.9915
TBILL 03.24.10*	PIBL1209C063	3M	3/24/2010	98	0.27	0.201000	3.7500	10:00:30 AM	3.7500	4.1154	4.0500	4.0500
TBILL 03.31.10	PIBL0609I149	4M	3/31/2010	105	0.29	7.055000	3.7750	11:56:12 AM	3.7750	4.1256	4.0605	4.0591
TBILL 04.07.10	PIBL1209D071	4M	4/7/2010	112	0.31					4.1359	4.0709	4.0682
TBILL 04.14.10	PIBL0609J157	4M	4/14/2010	119	0.33	1.515000	3.8250	11:01:40 AM	3.8250	4.1462	4.0814	4.0773
TBILL 04.21.10	PIBL1209D080	4M	4/21/2010	126	0.35					4.1564	4.0918	4.0864
TBILL 04.28.10	PIBL0609J166	5M	4/28/2010	133	0.36					4.1667	4.1023	4.0955
TBILL 05.05.10	PIBL1209E098	5M	5/5/2010	140	0.38					4.1770	4.1127	4.1045
TBILL 05.12.10	PIBL0609K173	5M	5/12/2010	147	0.40					4.1872	4.1232	4.1136
TBILL 05.19.10	PIBL1209E106	5M	5/19/2010	154	0.42	7.506000	4.1500	3:22:53 PM	4.1500	4.1975	4.1336	4.1227
TBILL 05.26.10	PIBL0609K182	5M	5/26/2010	161	0.44					4.2077	4.1441	4.1318
TBILL 06.02.10	PIBL1209F113	5M	6/2/2010	168	0.46					4.2180	4.1545	4.1409
TBILL 06.09.10*	PIBL0609L190	6M	6/9/2010	175	0.48					4.2283	4.1650	4.1500
TBILL 06.30.10	PIBL1209G130	7M	6/30/2010	196	0.54					4.2748	4.2146	4.2013
TBILL 07.14.10	PIBL1209G149	7M	7/14/2010	210	0.58					4.3058	4.2477	4.2356
TBILL 07.28.10	PIBL1209G158	8M	7/28/2010	224	0.61					4.3368	4.2808	4.2698
TBILL 08.11.10	PIBL1209H166	8M	8/11/2010	238	0.65	50.365000	5.0000	11:53:18 AM	4.3795	4.3678	4.3138	4.3040
TBILL 08.25.10	PIBL1209H175	9M	8/25/2010	252	0.69	5.000000	4.3250	10:51:02 AM	4.3250	4.3988	4.3469	4.3383
TBILL 09.08.10	PIBL1209I183	9M	9/8/2010	266	0.73					4.4298	4.3800	4.3725
TBILL 09.29.10	PIBL1209I209	10M	9/29/2010	287	0.79					4.4763	4.4296	4.4238
TBILL 10.13.10	PIBL1209J217	10M	10/13/2010	301	0.82	0.953200	4.9250	12:00:03 PM	4.5210	4.5073	4.4627	4.4581
TBILL 10.27.10	PIBL1209J226	11M	10/27/2010	315	0.86	60.000000	4.5000	11:47:47 AM	4.5000	4.5383	4.4958	4.4923
TBILL 11.10.10	PIBL1209K233	11M	11/10/2010	329	0.90					4.5693	4.5288	4.5265
TBILL 11.24.10	PIBL1209K242	11M	11/24/2010	343	0.94	0.515976	4.4000	10:18:31 AM	4.4000	4.6003	4.5619	4.5608
TBILL 12.08.10*	PIBL1209L250	1Y	12/8/2010	357	0.98	18.403000	4.5000	3:07:47 PM	4.4142	4.6313	4.5950	4.5950