

Interpolated Bills  
December 28, 2009

Instrument Name	ISIN	Tenor	Maturity	Days	YRS	D. Vol (MM)	Last Yield	Traded Time	W. Ave	PDSI-F	PDSI-R1	PDSI-R2
TBILL 01.13.10	PIBL1209A010	<1M	1/13/2010	15	0.04	5.552690	4.1000	3:52:48 PM	3.2896	4.0891	4.0333	3.9108
TBILL 01.27.10	PIBL1209A029	1M	1/27/2010	29	0.08	34.965000	4.5000	3:46:33 PM	3.5184	4.1782	4.0667	3.8215
TBILL 02.10.10*	PIBL1209B037	1M	2/10/2010	43	0.12	55.045000	3.8500	3:05:36 PM	3.8682	4.2673	4.1000	3.7323
TBILL 02.24.10	PIBL1209B046	2M	2/24/2010	57	0.16	3.015000	3.6000	10:20:16 AM	3.6000	4.2673	4.1000	3.8373
TBILL 03.10.10	PIBL1209C054	2M	3/10/2010	71	0.19	103.799800	3.8500	2:51:42 PM	3.8515	4.2673	4.1000	3.9424
TBILL 03.24.10	PIBL1209C063	3M	3/24/2010	85	0.23					4.2673	4.1000	4.0475
TBILL 03.31.10*	PIBL0609I149	3M	3/31/2010	92	0.25	21.644000	3.8500	3:55:01 PM	3.8509	4.2673	4.1000	4.1000
TBILL 04.07.10	PIBL1209D071	3M	4/7/2010	99	0.27					4.2758	4.1058	4.1058
TBILL 04.14.10	PIBL0609J157	4M	4/14/2010	106	0.29	5.926000	3.8000	3:49:28 PM	3.7821	4.2843	4.1115	4.1115
TBILL 04.21.10	PIBL1209D080	4M	4/21/2010	113	0.31	21.679000	3.9500	3:02:44 PM	3.9500	4.2929	4.1173	4.1173
TBILL 04.28.10	PIBL0609J166	4M	4/28/2010	120	0.33	24.213000	4.0000	3:59:18 PM	3.9793	4.3014	4.1231	4.1231
TBILL 05.05.10	PIBL1209E098	4M	5/5/2010	127	0.35	0.798631	4.7500	9:37:54 AM	4.7500	4.3099	4.1288	4.1288
TBILL 05.12.10	PIBL0609K173	5M	5/12/2010	134	0.37	58.520836	4.0000	3:48:12 PM	3.9941	4.3184	4.1346	4.1346
TBILL 05.19.10	PIBL1209E106	5M	5/19/2010	141	0.39	2.030747	3.6000	11:39:24 AM	3.6000	4.3270	4.1404	4.1404
TBILL 05.26.10	PIBL0609K182	5M	5/26/2010	148	0.41	13.669000	3.9000	3:46:47 PM	3.9261	4.3355	4.1462	4.1462
TBILL 06.02.10	PIBL1209F113	5M	6/2/2010	155	0.42	5.890800	4.0000	11:22:36 AM	4.0000	4.3440	4.1519	4.1519
TBILL 06.09.10	PIBL0609L190	5M	6/9/2010	162	0.44	6.000000	4.0551	2:33:13 PM	4.0551	4.3525	4.1577	4.1577
TBILL 06.30.10*	PIBL1209G130	6M	6/30/2010	183	0.50	6.580000	4.1700	11:45:15 AM	4.1673	4.3781	4.1750	4.1750
TBILL 07.14.10	PIBL1209G149	7M	7/14/2010	197	0.54	0.358000	4.0500	3:17:22 PM	4.0500	4.4136	4.2163	4.2163
TBILL 07.28.10	PIBL1209G158	7M	7/28/2010	211	0.58					4.4491	4.2576	4.2576
TBILL 08.11.10	PIBL1209H166	8M	8/11/2010	225	0.62					4.4846	4.2989	4.2989
TBILL 08.25.10	PIBL1209H175	8M	8/25/2010	239	0.65					4.5202	4.3402	4.3402
TBILL 09.08.10	PIBL1209I183	9M	9/8/2010	253	0.69					4.5557	4.3815	4.3815
TBILL 09.29.10	PIBL1209I209	9M	9/29/2010	274	0.75					4.6089	4.4435	4.4435
TBILL 10.13.10	PIBL1209J217	10M	10/13/2010	288	0.79	5.713900	4.3500	11:39:05 AM	4.3500	4.6445	4.4848	4.4848
TBILL 10.27.10	PIBL1209J226	10M	10/27/2010	302	0.83					4.6800	4.5261	4.5261
TBILL 11.10.10	PIBL1209K233	11M	11/10/2010	316	0.87					4.7155	4.5674	4.5674
TBILL 11.24.10	PIBL1209K242	11M	11/24/2010	330	0.90	2.562000	4.3000	2:24:48 PM	4.3391	4.7510	4.6087	4.6087
TBILL 12.08.10*	PIBL1209L250	1Y	12/8/2010	344	0.94	8.318000	4.5000	3:05:28 PM	4.4979	4.7865	4.6500	4.6500