

Interpolated Bills
December 01, 2009

Instrument Name	ISIN	Tenor	Maturity	Days	YRS	D. Vol (MM)	Last Yield	Traded Time	W. Ave	PDSI-F	PDSI-R1	PDSI-R2
TBILL 12.09.09	PIBL1208L243	<1M	12/9/2009	7	0.02	1.007000	4.7500	10:17:18 AM	4.7500	3.9983	3.9854	3.9854
TBILL 12.29.09	PIBL0609G132	<1M	12/29/2009	27	0.07					3.9927	3.9366	3.9366
TBILL 01.13.10*	PIBL1209A010	1M	1/13/2010	42	0.12	0.302000	4.7500	3:39:55 PM	4.7500	3.9885	3.9000	3.9000
TBILL 01.27.10	PIBL1209A029	2M	1/27/2010	56	0.15	20.940662	3.7000	3:00:00 PM	3.8431	4.0124	3.9375	3.9375
TBILL 02.10.10	PIBL1209B037	2M	2/10/2010	70	0.19	2.049000	3.7250	3:16:42 PM	3.7250	4.0363	3.9750	3.9750
TBILL 02.24.10	PIBL1209B046	3M	2/24/2010	84	0.23	1.407000	3.7000	3:55:16 PM	3.6893	4.0603	4.0125	4.0125
TBILL 03.10.10*	PIBL1209C054	3M	3/10/2010	98	0.27	13.030000	3.7250	2:57:10 PM	3.6535	4.0842	4.0500	4.0500
TBILL 03.24.10	PIBL1209C063	4M	3/24/2010	112	0.31					4.1093	4.0692	4.0692
TBILL 03.31.10	PIBL0609I149	4M	3/31/2010	119	0.33	12.868000	3.8250	3:03:02 PM	3.8690	4.1218	4.0788	4.0788
TBILL 04.07.10	PIBL1209D071	4M	4/7/2010	126	0.35	1.681442	3.8000	3:37:04 PM	3.8721	4.1344	4.0883	4.0883
TBILL 04.14.10	PIBL0609J157	5M	4/14/2010	133	0.36	1.153000	3.8750	11:59:11 AM	3.8750	4.1469	4.0979	4.0979
TBILL 04.21.10	PIBL1209D080	5M	4/21/2010	140	0.38	3.262000	3.8700	12:40:38 PM	3.8700	4.1594	4.1075	4.1075
TBILL 04.28.10	PIBL0609J166	5M	4/28/2010	147	0.40	0.513000	3.9000	12:35:21 PM	3.9000	4.1720	4.1171	4.1171
TBILL 05.05.10	PIBL1209E098	5M	5/5/2010	154	0.42					4.1845	4.1267	4.1267
TBILL 05.12.10	PIBL0609K173	5M	5/12/2010	161	0.44					4.1970	4.1363	4.1363
TBILL 05.19.10	PIBL1209E106	5M	5/19/2010	168	0.46	0.543000	4.7500	11:10:27 AM	4.7500	4.2096	4.1458	4.1458
TBILL 05.26.10	PIBL0609K182	6M	5/26/2010	175	0.48	25.605000	4.0000	2:39:57 PM	3.9799	4.2221	4.1554	4.1554
TBILL 06.02.10*	PIBL1209F113	6M	6/2/2010	182	0.50	6.195000	4.0000	2:30:48 PM	4.0424	4.2346	4.1650	4.1650
TBILL 06.30.10	PIBL1209G130	7M	6/30/2010	210	0.58					4.2992	4.2169	4.2167
TBILL 07.14.10	PIBL1209G149	8M	7/14/2010	224	0.61	0.667000	4.2350	9:39:48 AM	4.2350	4.3315	4.2429	4.2426
TBILL 07.28.10	PIBL1209G158	8M	7/28/2010	238	0.65	0.508000	4.1500	2:06:16 PM	4.1500	4.3638	4.2688	4.2685
TBILL 08.11.10	PIBL1209H166	9M	8/11/2010	252	0.69					4.3962	4.2948	4.2943
TBILL 08.25.10	PIBL1209H175	9M	8/25/2010	266	0.73					4.4285	4.3207	4.3202
TBILL 09.08.10	PIBL1209I183	9M	9/8/2010	280	0.77					4.4608	4.3467	4.3461
TBILL 09.29.10	PIBL1209I209	10M	9/29/2010	301	0.82	0.200000	4.3000	10:48:42 AM	4.3000	4.5092	4.3856	4.3849
TBILL 10.13.10	PIBL1209J217	11M	10/13/2010	315	0.86	1.234000	4.3250	3:16:57 PM	4.2207	4.5415	4.4116	4.4107
TBILL 10.27.10	PIBL1209J226	11M	10/27/2010	329	0.90	3.417000	4.1250	2:22:46 PM	4.2212	4.5738	4.4376	4.4366
TBILL 11.10.10	PIBL1209K233	11M	11/10/2010	343	0.94					4.6062	4.4635	4.4624
TBILL 11.24.10*	PIBL1209K242	1Y	11/24/2010	357	0.98	179.261000	4.4250	11:29:52 AM	4.4883	4.6385	4.4895	4.4883