

Interpolated Bills
December 17, 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	11	0.03					4.0192	4.0000	4.0000
TBILL 01.13.10	PIBL1209A010	1M	1/13/2010	26	0.07	1.072143	3.9500	3:02:49 PM	3.9500	4.0481	4.0000	4.0000
TBILL 01.27.10*	PIBL1209A029	1M	1/27/2010	40	0.11	0.130000	4.7500	11:24:23 AM	4.0575	4.0750	4.0000	4.0000
TBILL 02.10.10	PIBL1209B037	2M	2/10/2010	54	0.15					4.0898	4.0250	4.0250
TBILL 02.24.10	PIBL1209B046	2M	2/24/2010	68	0.19	0.890000	3.7510	3:50:22 PM	3.7510	4.1046	4.0500	4.0500
TBILL 03.10.10	PIBL1209C054	3M	3/10/2010	82	0.22	2.301600	3.7255	11:06:47 AM	3.7255	4.1194	4.0750	4.0750
TBILL 03.24.10*	PIBL1209C063	3M	3/24/2010	96	0.26					4.1342	4.1000	4.1000
TBILL 03.31.10	PIBL0609I149	4M	3/31/2010	103	0.28	3.100000	4.0500	2:19:04 PM	4.0500	4.1442	4.1068	4.1064
TBILL 04.07.10	PIBL1209D071	4M	4/7/2010	110	0.30					4.1542	4.1136	4.1127
TBILL 04.14.10	PIBL0609J157	4M	4/14/2010	117	0.32					4.1641	4.1205	4.1191
TBILL 04.21.10	PIBL1209D080	4M	4/21/2010	124	0.34					4.1741	4.1273	4.1255
TBILL 04.28.10	PIBL0609J166	5M	4/28/2010	131	0.36					4.1841	4.1341	4.1318
TBILL 05.05.10	PIBL1209E098	5M	5/5/2010	138	0.38					4.1940	4.1409	4.1382
TBILL 05.12.10	PIBL0609K173	5M	5/12/2010	145	0.40					4.2040	4.1477	4.1445
TBILL 05.19.10	PIBL1209E106	5M	5/19/2010	152	0.42					4.2140	4.1545	4.1509
TBILL 05.26.10	PIBL0609K182	5M	5/26/2010	159	0.44	0.404000	3.9500	2:45:13 PM	3.9250	4.2239	4.1614	4.1573
TBILL 06.02.10	PIBL1209F113	5M	6/2/2010	166	0.45					4.2339	4.1682	4.1636
TBILL 06.09.10*	PIBL0609L190	6M	6/9/2010	173	0.47	0.100000	4.0502	3:11:51 PM	4.0502	4.2438	4.1750	4.1700
TBILL 06.30.10	PIBL1209G130	7M	6/30/2010	194	0.53					4.2970	4.2292	4.2213
TBILL 07.14.10	PIBL1209G149	7M	7/14/2010	208	0.57					4.3324	4.2654	4.2556
TBILL 07.28.10	PIBL1209G158	8M	7/28/2010	222	0.61					4.3678	4.3015	4.2898
TBILL 08.11.10	PIBL1209H166	8M	8/11/2010	236	0.65					4.4032	4.3377	4.3240
TBILL 08.25.10	PIBL1209H175	9M	8/25/2010	250	0.68					4.4386	4.3738	4.3583
TBILL 09.08.10	PIBL1209I183	9M	9/8/2010	264	0.72					4.4740	4.4100	4.3925
TBILL 09.29.10	PIBL1209I209	10M	9/29/2010	285	0.78					4.5272	4.4642	4.4438
TBILL 10.13.10	PIBL1209J217	10M	10/13/2010	299	0.82					4.5626	4.5004	4.4781
TBILL 10.27.10	PIBL1209J226	11M	10/27/2010	313	0.86					4.5980	4.5365	4.5123
TBILL 11.10.10	PIBL1209K233	11M	11/10/2010	327	0.90					4.6334	4.5727	4.5465
TBILL 11.24.10	PIBL1209K242	11M	11/24/2010	341	0.93	0.191000	4.3756	2:19:34 PM	4.3756	4.6688	4.6088	4.5808
TBILL 12.08.10*	PIBL1209L250	1Y	12/8/2010	355	0.97					4.7042	4.6450	4.6150