

Interpolated Bills  
December 18, 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	8	0.02					4.0213	4.0000	4.0000
TBILL 01.13.10	PIBL1209A010	<1M	1/13/2010	23	0.06					4.0670	4.0000	4.0000
TBILL 01.27.10*	PIBL1209A029	1M	1/27/2010	37	0.10					4.1096	4.0000	4.0000
TBILL 02.10.10	PIBL1209B037	2M	2/10/2010	51	0.14					4.1221	4.0250	4.0250
TBILL 02.24.10	PIBL1209B046	2M	2/24/2010	65	0.18					4.1346	4.0500	4.0500
TBILL 03.10.10	PIBL1209C054	2M	3/10/2010	79	0.22	3.887000	3.7377	3:03:08 PM	3.7413	4.1471	4.0750	4.0750
TBILL 03.24.10*	PIBL1209C063	3M	3/24/2010	93	0.25					4.1596	4.1000	4.1000
TBILL 03.31.10	PIBL0609I149	3M	3/31/2010	100	0.27					4.1668	4.1054	4.1054
TBILL 04.07.10	PIBL1209D071	4M	4/7/2010	107	0.29					4.1740	4.1107	4.1107
TBILL 04.14.10	PIBL0609J157	4M	4/14/2010	114	0.31					4.1811	4.1161	4.1161
TBILL 04.21.10	PIBL1209D080	4M	4/21/2010	121	0.33					4.1883	4.1214	4.1214
TBILL 04.28.10	PIBL0609J166	4M	4/28/2010	128	0.35	0.303000	4.0000	2:20:33 PM	4.0000	4.1955	4.1268	4.1268
TBILL 05.05.10	PIBL1209E098	5M	5/5/2010	135	0.37	0.200000	4.1000	10:01:23 AM	4.1000	4.2026	4.1321	4.1321
TBILL 05.12.10	PIBL0609K173	5M	5/12/2010	142	0.39					4.2098	4.1375	4.1375
TBILL 05.19.10	PIBL1209E106	5M	5/19/2010	149	0.41					4.2170	4.1429	4.1429
TBILL 05.26.10	PIBL0609K182	5M	5/26/2010	156	0.43	0.303000	3.9000	2:20:53 PM	3.9000	4.2241	4.1482	4.1482
TBILL 06.02.10	PIBL1209F113	5M	6/2/2010	163	0.45	1.521000	4.0000	11:17:47 AM	4.0000	4.2313	4.1536	4.1536
TBILL 06.09.10	PIBL0609L190	5M	6/9/2010	170	0.47	29.767000	4.1002	3:02:04 PM	4.1002	4.2385	4.1589	4.1589
TBILL 06.30.10*	PIBL1209G130	6M	6/30/2010	191	0.52					4.2600	4.1750	4.1750
TBILL 07.14.10	PIBL1209G149	7M	7/14/2010	205	0.56					4.2985	4.2163	4.2163
TBILL 07.28.10	PIBL1209G158	7M	7/28/2010	219	0.60					4.3370	4.2576	4.2576
TBILL 08.11.10	PIBL1209H166	8M	8/11/2010	233	0.64	50.000000	4.3000	10:36:21 AM	4.3000	4.3754	4.2989	4.2989
TBILL 08.25.10	PIBL1209H175	8M	8/25/2010	247	0.68					4.4139	4.3402	4.3402
TBILL 09.08.10	PIBL1209I183	9M	9/8/2010	261	0.72					4.4524	4.3815	4.3815
TBILL 09.29.10	PIBL1209I209	9M	9/29/2010	282	0.77					4.5101	4.4435	4.4435
TBILL 10.13.10	PIBL1209J217	10M	10/13/2010	296	0.81	3.000000	4.3500	4:07:25 PM	4.3500	4.5486	4.4848	4.4848
TBILL 10.27.10	PIBL1209J226	10M	10/27/2010	310	0.85					4.5871	4.5261	4.5261
TBILL 11.10.10	PIBL1209K233	11M	11/10/2010	324	0.89					4.6255	4.5674	4.5674
TBILL 11.24.10	PIBL1209K242	11M	11/24/2010	338	0.93	1.149000	4.4001	2:45:50 PM	4.4001	4.6640	4.6087	4.6087
TBILL 12.08.10*	PIBL1209L250	1Y	12/8/2010	352	0.96					4.7025	4.6500	4.6500