

Interpolated Bills  
December 21, 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	7	0.02	0.101000	4.7500	11:55:55 AM	4.7500	4.0165	4.0043	4.0043
TBILL 01.13.10	PIBL1209A010	<1M	1/13/2010	22	0.06					4.0577	4.0150	4.0150
TBILL 01.27.10*	PIBL1209A029	1M	1/27/2010	36	0.10	0.200696	3.9000	10:18:57 AM	3.9000	4.0962	4.0250	4.0250
TBILL 02.10.10	PIBL1209B037	2M	2/10/2010	50	0.14	0.800000	3.7000	10:47:17 AM	3.7000	4.0976	4.0250	4.0250
TBILL 02.24.10	PIBL1209B046	2M	2/24/2010	64	0.18	2.687000	3.7576	3:40:22 PM	3.7757	4.0990	4.0250	4.0250
TBILL 03.10.10	PIBL1209C054	2M	3/10/2010	78	0.21	1.538114	3.8002	3:15:25 PM	3.7663	4.1005	4.0250	4.0250
TBILL 03.24.10*	PIBL1209C063	3M	3/24/2010	92	0.25					4.1019	4.0250	4.0250
TBILL 03.31.10	PIBL0609I149	3M	3/31/2010	99	0.27	7.500000	3.8000	11:13:40 AM	3.8000	4.1111	4.0350	4.0346
TBILL 04.07.10	PIBL1209D071	4M	4/7/2010	106	0.29					4.1202	4.0450	4.0443
TBILL 04.14.10	PIBL0609J157	4M	4/14/2010	113	0.31	2.060000	3.8250	2:28:40 PM	4.0236	4.1293	4.0550	4.0539
TBILL 04.21.10	PIBL1209D080	4M	4/21/2010	120	0.33					4.1385	4.0650	4.0636
TBILL 04.28.10	PIBL0609J166	4M	4/28/2010	127	0.35	2.812000	4.0000	2:48:01 PM	4.0000	4.1476	4.0750	4.0732
TBILL 05.05.10	PIBL1209E098	5M	5/5/2010	134	0.37	0.506000	3.9000	3:42:52 PM	3.9000	4.1567	4.0850	4.0829
TBILL 05.12.10	PIBL0609K173	5M	5/12/2010	141	0.39					4.1659	4.0950	4.0925
TBILL 05.19.10	PIBL1209E106	5M	5/19/2010	148	0.41	35.290800	4.5000	4:13:24 PM	4.4956	4.1750	4.1050	4.1021
TBILL 05.26.10	PIBL0609K182	5M	5/26/2010	155	0.42	0.030000	4.7500	11:33:44 AM	4.7500	4.1841	4.1150	4.1118
TBILL 06.02.10	PIBL1209F113	5M	6/2/2010	162	0.44	6.356013	4.2000	3:52:24 PM	4.0071	4.1933	4.1250	4.1214
TBILL 06.09.10	PIBL0609L190	5M	6/9/2010	169	0.46	4.245000	4.0251	11:35:44 AM	4.9493	4.2024	4.1350	4.1311
TBILL 06.30.10*	PIBL1209G130	6M	6/30/2010	190	0.52	1.626000	4.1500	3:20:21 PM	4.1500	4.2298	4.1650	4.1600
TBILL 07.14.10	PIBL1209G149	7M	7/14/2010	204	0.56					4.2706	4.2072	4.1996
TBILL 07.28.10	PIBL1209G158	7M	7/28/2010	218	0.60					4.3114	4.2493	4.2391
TBILL 08.11.10	PIBL1209H166	8M	8/11/2010	232	0.64					4.3522	4.2915	4.2787
TBILL 08.25.10	PIBL1209H175	8M	8/25/2010	246	0.67					4.3930	4.3337	4.3183
TBILL 09.08.10	PIBL1209I183	9M	9/8/2010	260	0.71					4.4338	4.3759	4.3578
TBILL 09.29.10	PIBL1209I209	9M	9/29/2010	281	0.77					4.4950	4.4391	4.4172
TBILL 10.13.10	PIBL1209J217	10M	10/13/2010	295	0.81	1.192000	5.0000	3:56:46 PM	5.0000	4.5358	4.4813	4.4567
TBILL 10.27.10	PIBL1209J226	10M	10/27/2010	309	0.85	16.508000	4.4000	3:31:47 PM	4.4184	4.5766	4.5235	4.4963
TBILL 11.10.10	PIBL1209K233	11M	11/10/2010	323	0.88					4.6174	4.5657	4.5359
TBILL 11.24.10	PIBL1209K242	11M	11/24/2010	337	0.92	17.835473	4.4002	3:37:11 PM	4.4008	4.6582	4.6078	4.5754
TBILL 12.08.10*	PIBL1209L250	1Y	12/8/2010	351	0.96	8.273000	4.5000	3:38:22 PM	4.4637	4.6990	4.6500	4.6150