

Interpolated Bills
December 16, 2010

Instrument Name	ISIN	Tenor	Maturity	Days	YRS	D. Vol (MM)	Last Yield	Traded Time	W. Ave	PDSI-F	PDSI-R1	PDSI-R2
TBILL 12.22.10	PIBL0310I091	<1M	12/22/2010	5	0.01					3.6450	3.6312	3.6312
TBILL 12.29.10	PIBL0610F088	<1M	12/29/2010	12	0.03	40.107000	2.0000	12:06:37 PM	2.0000	3.0236	2.9859	2.9859
TBILL 01.05.11	PIBL0310J107	<1M	1/5/2011	19	0.05	450.000000	1.2500	2:54:52 PM	1.2500	2.4023	2.3406	2.3406
TBILL 01.12.11	PIBL1210A018	1M	1/12/2011	26	0.07					1.7809	1.6953	1.6953
TBILL 01.19.11*	PIBL0310J116	1M	1/19/2011	33	0.09					1.1596	1.0500	1.0500
TBILL 01.26.11	PIBL1210A027	1M	1/26/2011	40	0.11	3.003000	0.5250	2:36:08 PM	0.5250	1.1607	1.0500	1.0500
TBILL 02.02.11	PIBL0310K123	2M	2/2/2011	47	0.13					1.1618	1.0500	1.0500
TBILL 02.09.11	PIBL1210B035	2M	2/9/2011	54	0.15	0.700000	0.7500	10:35:08 AM	0.7500	1.1628	1.0500	1.0500
TBILL 02.16.11	PIBL0310K132	2M	2/16/2011	61	0.17					1.1639	1.0500	1.0500
TBILL 02.23.11	PIBL1210B044	2M	2/23/2011	68	0.19					1.1650	1.0500	1.0500
TBILL 03.02.11	PIBL0310L140	2M	3/2/2011	75	0.21					1.1660	1.0500	1.0500
TBILL 03.09.11	PIBL1210C052	3M	3/9/2011	82	0.22					1.1671	1.0500	1.0500
TBILL 03.23.11*	PIBL1210C061	3M	3/23/2011	96	0.26					1.1692	1.0500	1.0500
TBILL 04.06.11	PIBL1210D079	4M	4/6/2011	110	0.30					1.2071	1.0917	1.0917
TBILL 04.20.11	PIBL1210D088	4M	4/20/2011	124	0.34	8.246897	1.1250	11:33:22 AM	1.1250	1.2449	1.1333	1.1333
TBILL 05.04.11	PIBL1210E096	5M	5/4/2011	138	0.38					1.2827	1.1750	1.1750
TBILL 05.18.11	PIBL1210E103	5M	5/18/2011	152	0.42	10.000000	1.4000	2:23:55 PM	1.4000	1.3205	1.2167	1.2167
TBILL 06.01.11	PIBL0610L090	5M	6/1/2011	166	0.45	20.318000	1.3750	4:08:59 PM	1.4140	1.3583	1.2583	1.2583
TBILL 06.15.11*	PIBL1210F120	6M	6/15/2011	180	0.49					1.3962	1.3000	1.3000
TBILL 06.29.11	PIBL1210F139	7M	6/29/2011	194	0.53					1.4763	1.3767	1.3767
TBILL 07.13.11	PIBL1210G147	7M	7/13/2011	208	0.57					1.5565	1.4534	1.4534
TBILL 07.27.11	PIBL1210G156	8M	7/27/2011	222	0.61					1.6366	1.5301	1.5301
TBILL 08.10.11	PIBL1210H164	8M	8/10/2011	236	0.65	14.757000	1.7500	2:26:00 PM	1.7584	1.7168	1.6068	1.6068
TBILL 08.24.11	PIBL1210H173	9M	8/24/2011	250	0.68	0.527000	3.1250	11:02:20 AM	3.1250	1.7969	1.6835	1.6835
TBILL 09.07.11	PIBL1210I181	9M	9/7/2011	264	0.72					1.8771	1.7602	1.7602
TBILL 09.21.11	PIBL1210I190	9M	9/21/2011	278	0.76					1.9573	1.8369	1.8369
TBILL 10.05.11	PIBL1210J206	10M	10/5/2011	292	0.80					2.0374	1.9137	1.9137
TBILL 10.19.11	PIBL1210J215	10M	10/19/2011	306	0.84					2.1176	1.9904	1.9904
TBILL 11.02.11	PIBL1210K222	11M	11/2/2011	320	0.88					2.1977	2.0671	2.0671
TBILL 11.16.11	PIBL1210K231	11M	11/16/2011	334	0.92					2.2779	2.1438	2.1438
TBILL 11.29.11*	PIBL1210L249	1Y	11/29/2011	347	0.95	6.006000	2.2500	9:54:12 AM	2.2500	2.3523	2.2150	2.2150