

Interpolated Bills
December 22, 2010

Instrument Name	ISIN	Tenor	Maturity	Days	YRS	D. Vol (MM)	Last Yield	Traded Time	W. Ave	PDSI-F	PDSI-R1	PDSI-R2
TBILL 12.29.10	PIBL0610F088	<1M	12/29/2010	6	0.02					3.5789	3.5644	3.5606
TBILL 01.05.11	PIBL0310J107	<1M	1/5/2011	13	0.04					2.9894	2.9545	2.9455
TBILL 01.12.11	PIBL1210A018	<1M	1/12/2011	20	0.05	2.030000	1.5000	2:50:12 PM	1.5000	2.3999	2.3447	2.3303
TBILL 01.19.11	PIBL0310J116	1M	1/19/2011	27	0.07					1.8104	1.7348	1.7152
TBILL 01.26.11*	PIBL1210A027	1M	1/26/2011	34	0.09	9.314966	0.8750	3:37:10 PM	1.2119	1.2208	1.1250	1.1000
TBILL 02.02.11	PIBL0310K123	1M	2/2/2011	41	0.11					1.2218	1.1035	1.0817
TBILL 02.09.11	PIBL1210B035	2M	2/9/2011	48	0.13	4.002000	0.5450	11:30:04 AM	0.5450	1.2228	1.0821	1.0633
TBILL 02.16.11	PIBL0310K132	2M	2/16/2011	55	0.15					1.2238	1.0606	1.0450
TBILL 02.23.11	PIBL1210B044	2M	2/23/2011	62	0.17	2.235911	0.7250	10:22:23 AM	0.7250	1.2248	1.0392	1.0267
TBILL 03.02.11	PIBL0310L140	2M	3/2/2011	69	0.19	65.588000	0.5500	11:58:06 AM	0.6262	1.2258	1.0177	1.0083
TBILL 03.09.11	PIBL1210C052	2M	3/9/2011	76	0.21					1.2268	0.9962	0.9900
TBILL 03.23.11*	PIBL1210C061	3M	3/23/2011	90	0.25	261.900000	1.2500	9:59:09 AM	0.9533	1.2288	0.9533	0.9533
TBILL 04.06.11	PIBL1210D079	4M	4/6/2011	104	0.28	2.425995	0.7000	11:29:45 AM	0.7959	1.3005	1.0493	1.0436
TBILL 04.20.11	PIBL1210D088	4M	4/20/2011	118	0.32	4.000000	1.3500	9:58:48 AM	1.3500	1.3723	1.1452	1.1338
TBILL 05.04.11	PIBL1210E096	5M	5/4/2011	132	0.36					1.4441	1.2412	1.2240
TBILL 05.18.11	PIBL1210E103	5M	5/18/2011	146	0.40					1.5159	1.3371	1.3143
TBILL 06.01.11	PIBL0610L090	5M	6/1/2011	160	0.44	209.076000	1.5000	2:40:34 PM	1.4828	1.5877	1.4331	1.4045
TBILL 06.15.11	PIBL1210F120	6M	6/15/2011	174	0.48					1.6595	1.5290	1.4948
TBILL 06.29.11*	PIBL1210F139	6M	6/29/2011	188	0.52	0.120229	1.6500	3:46:06 PM	1.6500	1.7313	1.6250	1.5850
TBILL 07.13.11	PIBL1210G147	7M	7/13/2011	202	0.55					1.7936	1.6868	1.6504
TBILL 07.27.11	PIBL1210G156	7M	7/27/2011	216	0.59	5.165000	2.2500	10:57:21 AM	2.2500	1.8559	1.7485	1.7158
TBILL 08.10.11	PIBL1210H164	8M	8/10/2011	230	0.63	7.700000	1.7000	11:02:55 AM	1.7000	1.9183	1.8103	1.7813
TBILL 08.24.11	PIBL1210H173	8M	8/24/2011	244	0.67	2.065000	2.0000	10:35:33 AM	2.0000	1.9806	1.8721	1.8467
TBILL 09.07.11	PIBL1210I181	9M	9/7/2011	258	0.71					2.0429	1.9338	1.9121
TBILL 09.21.11	PIBL1210I190	9M	9/21/2011	272	0.75					2.1053	1.9956	1.9775
TBILL 10.05.11	PIBL1210J206	10M	10/5/2011	286	0.78					2.1676	2.0574	2.0430
TBILL 10.19.11	PIBL1210J215	10M	10/19/2011	300	0.82					2.2299	2.1191	2.1084
TBILL 11.02.11	PIBL1210K222	11M	11/2/2011	314	0.86	1.394000	2.0000	11:10:26 AM	2.0000	2.2923	2.1809	2.1738
TBILL 11.16.11	PIBL1210K231	11M	11/16/2011	328	0.90					2.3546	2.2426	2.2392
TBILL 11.29.11*	PIBL1210L249	1Y	11/29/2011	341	0.93					2.4125	2.3000	2.3000