

Interpolated Bills
December 28, 2010

Instrument Name	ISIN	Tenor	Maturity	Days	YRS	D. Vol (MM)	Last Yield	Traded Time	W. Ave	PDSI-F	PDSI-R1	PDSI-R2
TBILL 01.05.11	PIBL0310J107	<1M	1/5/2011	7	0.02					3.5225	3.4404	3.4392
TBILL 01.12.11	PIBL1210A018	<1M	1/12/2011	14	0.04					2.9654	2.7876	2.7849
TBILL 01.19.11	PIBL0310J116	<1M	1/19/2011	21	0.06	1.649000	1.2500	11:27:15 AM	1.2500	2.4084	2.1348	2.1305
TBILL 01.26.11	PIBL1210A027	1M	1/26/2011	28	0.08	333.902000	0.8000	11:57:09 AM	0.8626	1.8513	1.4820	1.4762
TBILL 02.02.11*	PIBL0310K123	1M	2/2/2011	35	0.10	101.492048	0.9000	3:49:42 PM	0.7543	1.2942	0.8292	0.8219
TBILL 02.09.11	PIBL1210B035	1M	2/9/2011	42	0.12	29.928000	1.3000	2:10:38 PM	0.5975	1.2953	0.8649	0.8473
TBILL 02.16.11	PIBL0310K132	2M	2/16/2011	49	0.13					1.2964	0.9005	0.8726
TBILL 02.23.11	PIBL1210B044	2M	2/23/2011	56	0.15					1.2974	0.9361	0.8979
TBILL 03.02.11	PIBL0310L140	2M	3/2/2011	63	0.17	9.145577	0.5650	12:01:54 PM	0.6672	1.2985	0.9718	0.9233
TBILL 03.09.11	PIBL1210C052	2M	3/9/2011	70	0.19					1.2996	1.0074	0.9486
TBILL 03.23.11	PIBL1210C061	3M	3/23/2011	84	0.23					1.3017	1.0787	0.9993
TBILL 04.06.11*	PIBL1210D079	3M	4/6/2011	98	0.27					1.3038	1.1500	1.0500
TBILL 04.20.11	PIBL1210D088	4M	4/20/2011	112	0.31	5.693000	1.3000	2:05:31 PM	0.6614	1.3699	1.2167	1.1250
TBILL 05.04.11	PIBL1210E096	4M	5/4/2011	126	0.35					1.4359	1.2833	1.2000
TBILL 05.18.11	PIBL1210E103	5M	5/18/2011	140	0.38					1.5019	1.3500	1.2750
TBILL 06.01.11	PIBL0610L090	5M	6/1/2011	154	0.42	31.563000	0.8750	3:58:10 PM	0.8750	1.5679	1.4167	1.3500
TBILL 06.15.11	PIBL1210F120	5M	6/15/2011	168	0.46	4.000000	0.9500	10:46:50 AM	0.9500	1.6340	1.4833	1.4250
TBILL 06.29.11*	PIBL1210F139	6M	6/29/2011	182	0.50	1.000000	1.2500	11:39:52 AM	1.2500	1.7000	1.5500	1.5000
TBILL 07.13.11	PIBL1210G147	7M	7/13/2011	196	0.54					1.7600	1.6141	1.5682
TBILL 07.27.11	PIBL1210G156	7M	7/27/2011	210	0.58					1.8200	1.6781	1.6363
TBILL 08.10.11	PIBL1210H164	8M	8/10/2011	224	0.61					1.8800	1.7422	1.7045
TBILL 08.24.11	PIBL1210H173	8M	8/24/2011	238	0.65	2.550000	1.5000	10:58:59 AM	1.5000	1.9400	1.8062	1.7727
TBILL 09.07.11	PIBL1210I181	9M	9/7/2011	252	0.69					2.0000	1.8703	1.8408
TBILL 09.21.11	PIBL1210I190	9M	9/21/2011	266	0.73					2.0600	1.9343	1.9090
TBILL 10.05.11	PIBL1210J206	9M	10/5/2011	280	0.77					2.1200	1.9984	1.9772
TBILL 10.19.11	PIBL1210J215	10M	10/19/2011	294	0.81					2.1800	2.0624	2.0454
TBILL 11.02.11	PIBL1210K222	10M	11/2/2011	308	0.84					2.2400	2.1265	2.1135
TBILL 11.16.11	PIBL1210K231	11M	11/16/2011	322	0.88					2.3001	2.1905	2.1817
TBILL 11.29.11*	PIBL1210L249	1Y	11/29/2011	335	0.92	9.280000	2.2500	3:36:04 PM	2.2331	2.3558	2.2500	2.2450