

Interpolated Bills
November 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 11.24.10	PIBL1209K242	<1M	11/24/2010	1						4.0000	4.0000	4.0000
TBILL 12.01.10	PIBL0610F060	<1M	12/1/2010	8	0.02					3.5731	3.5400	3.5250
TBILL 12.08.10	PIBL1209L250	<1M	12/8/2010	15	0.04					3.1462	3.0800	3.0500
TBILL 12.15.10	PIBL0610F079	<1M	12/15/2010	22	0.06	6.000000	4.0000	2:39:34 PM	4.0000	2.7192	2.6200	2.5750
TBILL 12.22.10	PIBL0310I091	1M	12/22/2010	29	0.08					2.2923	2.1600	2.1000
TBILL 12.29.10*	PIBL0610F088	1M	12/29/2010	36	0.10	1.291000	4.0000	2:36:08 PM	4.0000	1.8654	1.7000	1.6250
TBILL 01.05.11	PIBL0310J107	1M	1/5/2011	43	0.12					1.8659	1.6426	1.5769
TBILL 01.12.11	PIBL1210A018	2M	1/12/2011	50	0.14					1.8663	1.5851	1.5289
TBILL 01.19.11	PIBL0310J116	2M	1/19/2011	57	0.16					1.8668	1.5277	1.4808
TBILL 01.26.11	PIBL1210A027	2M	1/26/2011	64	0.18					1.8673	1.4703	1.4328
TBILL 02.02.11	PIBL0310K123	2M	2/2/2011	71	0.19	1.005000	1.4000	10:37:30 AM	1.4000	1.8678	1.4128	1.3847
TBILL 02.09.11	PIBL1210B035	2M	2/9/2011	78	0.21	25.000000	1.8500	11:03:50 AM	1.8500	1.8683	1.3554	1.3366
TBILL 02.16.11	PIBL0310K132	3M	2/16/2011	85	0.23	1434.236435	1.2000	11:01:20 AM	1.2405	1.8688	1.2980	1.2886
TBILL 02.23.11*	PIBL1210B044	3M	2/23/2011	92	0.25					1.8692	1.2405	1.2405
TBILL 03.09.11	PIBL1210C052	4M	3/9/2011	106	0.29	54.000000	2.0000	11:03:55 AM	2.0000	1.9265	1.2890	1.2841
TBILL 03.23.11	PIBL1210C061	4M	3/23/2011	120	0.33	0.500000	1.8500	2:41:07 PM	1.8500	1.9837	1.3375	1.3278
TBILL 04.06.11	PIBL1210D079	5M	4/6/2011	134	0.37					2.0410	1.3860	1.3714
TBILL 04.20.11	PIBL1210D088	5M	4/20/2011	148	0.41	57.153000	1.4500	11:34:39 AM	1.9985	2.0982	1.4345	1.4150
TBILL 05.04.11	PIBL1210E096	5M	5/4/2011	162	0.44	3.650000	1.7500	2:46:07 PM	1.6965	2.1554	1.4829	1.4586
TBILL 05.18.11*	PIBL1210E103	6M	5/18/2011	176	0.48	459.531000	1.4000	2:55:18 PM	1.5022	2.2127	1.5314	1.5022
TBILL 06.15.11	PIBL1210F120	7M	6/15/2011	204	0.56	16.490700	1.9450	11:27:05 AM	1.9450	2.2868	1.6804	1.6343
TBILL 06.29.11	PIBL1210F139	7M	6/29/2011	218	0.60					2.3238	1.7549	1.7003
TBILL 07.13.11	PIBL1210G147	8M	7/13/2011	232	0.64					2.3609	1.8294	1.7664
TBILL 07.27.11	PIBL1210G156	8M	7/27/2011	246	0.67					2.3979	1.9039	1.8324
TBILL 08.10.11	PIBL1210H164	9M	8/10/2011	260	0.71	986.545163	2.3000	3:29:57 PM	2.0752	2.4349	1.9785	1.8984
TBILL 08.24.11	PIBL1210H173	9M	8/24/2011	274	0.75					2.4720	2.0530	1.9644
TBILL 09.07.11	PIBL1210I181	10M	9/7/2011	288	0.79	100.000000	2.2000	11:58:50 AM	2.2000	2.5090	2.1275	2.0305
TBILL 09.21.11	PIBL1210I190	10M	9/21/2011	302	0.83					2.5461	2.2020	2.0965
TBILL 10.05.11	PIBL1210J206	11M	10/5/2011	316	0.87					2.5831	2.2765	2.1625
TBILL 10.19.11	PIBL1210J215	11M	10/19/2011	330	0.90	60.000000	2.2500	11:49:36 AM	2.2500	2.6201	2.3510	2.2286
TBILL 11.02.11	PIBL1210K222	1Y	11/2/2011	344	0.94	2.382000	2.2500	11:49:12 AM	2.2974	2.6572	2.4255	2.2946
TBILL 11.16.11*	PIBL1210K231	1Y	11/16/2011	358	0.98	339.832000	2.3600	3:53:02 PM	2.3611	2.6942	2.5000	2.3606