

Interpolated Bills
November 30, 2010

Instrument Name	ISIN	Tenor	Maturity	Days	YRS	D. Vol (MM)	Last Yield	Traded Time	W. Ave	PDSI-F	PDSI-R1	PDSI-R2
TBILL 12.08.10	PIBL1209L250	<1M	12/8/2010	7	0.02	2600.000000	1.0000	4:02:54 PM	0.9950	3.6080	3.4860	3.5130
TBILL 12.15.10	PIBL0610F079	<1M	12/15/2010	14	0.04	840.000000	1.5000	3:01:11 PM	1.5000	3.1507	2.8864	2.9449
TBILL 12.22.10	PIBL0310I091	<1M	12/22/2010	21	0.06	0.050325	1.6250	2:17:59 PM	1.6250	2.6934	2.2868	2.3768
TBILL 12.29.10	PIBL0610F088	1M	12/29/2010	28	0.08	800.000000	1.1250	3:07:19 PM	1.2406	2.2361	1.6871	1.8087
TBILL 01.05.11*	PIBL0310J107	1M	1/5/2011	35	0.10					1.7788	1.0875	1.2406
TBILL 01.12.11	PIBL1210A018	1M	1/12/2011	42	0.12					1.7801	1.1472	1.2694
TBILL 01.19.11	PIBL0310J116	2M	1/19/2011	49	0.13					1.7814	1.2069	1.2983
TBILL 01.26.11	PIBL1210A027	2M	1/26/2011	56	0.15					1.7827	1.2667	1.3271
TBILL 02.02.11	PIBL0310K123	2M	2/2/2011	63	0.17					1.7840	1.3264	1.3559
TBILL 02.09.11	PIBL1210B035	2M	2/9/2011	70	0.19	0.800000	2.0000	3:48:01 PM	2.0000	1.7853	1.3861	1.3847
TBILL 02.16.11	PIBL0310K132	2M	2/16/2011	77	0.21	22.226000	0.9750	3:16:34 PM	0.9750	1.7865	1.4458	1.4135
TBILL 02.23.11	PIBL1210B044	3M	2/23/2011	84	0.23	3.907000	1.0000	10:41:48 AM	1.1536	1.7878	1.5056	1.4424
TBILL 03.09.11*	PIBL1210C052	3M	3/9/2011	98	0.27	14.558000	1.2500	3:46:28 PM	1.3804	1.7904	1.6250	1.5000
TBILL 03.23.11	PIBL1210C061	4M	3/23/2011	112	0.31	250.000000	1.5000	3:21:43 PM	1.5000	1.8442	1.6786	1.5536
TBILL 04.06.11	PIBL1210D079	4M	4/6/2011	126	0.35	260.630000	1.5000	3:21:56 PM	1.5012	1.8981	1.7321	1.6071
TBILL 04.20.11	PIBL1210D088	5M	4/20/2011	140	0.38	51.000000	1.6000	10:39:14 AM	1.6000	1.9519	1.7857	1.6607
TBILL 05.04.11	PIBL1210E096	5M	5/4/2011	154	0.42					2.0058	1.8393	1.7143
TBILL 05.18.11	PIBL1210E103	5M	5/18/2011	168	0.46					2.0596	1.8929	1.7679
TBILL 06.15.11*	PIBL1210F120	6M	6/15/2011	196	0.54	6.000000	1.5000	11:55:39 AM	1.5000	2.1673	2.0000	1.8750
TBILL 06.29.11	PIBL1210F139	7M	6/29/2011	210	0.58	0.352000	1.5000	10:44:40 AM	1.5000	2.2306	2.0682	1.9318
TBILL 07.13.11	PIBL1210G147	8M	7/13/2011	224	0.61					2.2939	2.1364	1.9886
TBILL 07.27.11	PIBL1210G156	8M	7/27/2011	238	0.65	1.289400	1.8000	11:10:43 AM	1.8000	2.3572	2.2045	2.0455
TBILL 08.10.11	PIBL1210H164	9M	8/10/2011	252	0.69	50.000000	2.1000	10:49:36 AM	2.1000	2.4205	2.2727	2.1023
TBILL 08.24.11	PIBL1210H173	9M	8/24/2011	266	0.73					2.4837	2.3409	2.1591
TBILL 09.07.11	PIBL1210I181	9M	9/7/2011	280	0.77	1171.544000	2.0000	11:03:22 AM	2.1158	2.5470	2.4091	2.2159
TBILL 09.21.11	PIBL1210I190	10M	9/21/2011	294	0.81					2.6103	2.4773	2.2727
TBILL 10.05.11	PIBL1210J206	10M	10/5/2011	308	0.84					2.6736	2.5455	2.3295
TBILL 10.19.11	PIBL1210J215	11M	10/19/2011	322	0.88	24.158800	2.1750	3:31:58 PM	2.1745	2.7369	2.6136	2.3864
TBILL 11.02.11	PIBL1210K222	11M	11/2/2011	336	0.92	58.708300	2.3500	4:04:14 PM	2.3307	2.8002	2.6818	2.4432
TBILL 11.16.11*	PIBL1210K231	1Y	11/16/2011	350	0.96					2.8635	2.7500	2.5000