

Interpolated Bills
November 10, 2010

Instrument Name	ISIN	Tenor	Maturity	Days	YRS	D. Vol (MM)	Last Yield	Traded Time	W. Ave	PDSI-F	PDSI-R1	PDSI-R2
TBILL 11.17.10	PIBL0610E052	<1M	11/17/2010	6	0.02	570.000000	2.7000	11:43:46 AM	2.7333	3.9289	3.9129	3.9129
TBILL 11.24.10	PIBL1209K242	<1M	11/24/2010	13	0.04	400.018437	3.0000	4:10:57 PM	3.0000	3.8294	3.7909	3.7909
TBILL 12.01.10	PIBL0610F060	<1M	12/1/2010	20	0.05					3.7298	3.6689	3.6689
TBILL 12.08.10	PIBL1209L250	1M	12/8/2010	27	0.07	0.235513	3.3000	10:47:44 AM	3.3000	3.6303	3.5470	3.5470
TBILL 12.15.10*	PIBL0610F079	1M	12/15/2010	34	0.09					3.5308	3.4250	3.4250
TBILL 12.22.10	PIBL0310I091	1M	12/22/2010	41	0.11	4.370154	3.3000	2:14:23 PM	3.3046	3.5315	3.4250	3.4250
TBILL 12.29.10	PIBL0610F088	2M	12/29/2010	48	0.13	5.006000	3.5000	2:37:37 PM	3.3540	3.5322	3.4250	3.4250
TBILL 01.05.11	PIBL0310J107	2M	1/5/2011	55	0.15	6.854418	3.3000	3:08:15 PM	3.5681	3.5329	3.4250	3.4250
TBILL 01.12.11	PIBL1210A018	2M	1/12/2011	62	0.17	5.075000	3.3000	2:52:30 PM	3.3101	3.5337	3.4250	3.4250
TBILL 01.19.11	PIBL0310J116	2M	1/19/2011	69	0.19	10.308000	3.3450	9:46:26 AM	3.3285	3.5344	3.4250	3.4250
TBILL 01.26.11	PIBL1210A027	2M	1/26/2011	76	0.21	73.019297	3.3550	2:46:52 PM	3.2256	3.5351	3.4250	3.4250
TBILL 02.02.11	PIBL0310K123	3M	2/2/2011	83	0.23	21.631502	3.3650	3:37:30 PM	3.3841	3.5358	3.4250	3.4250
TBILL 02.09.11*	PIBL1210B035	3M	2/9/2011	90	0.25	25.283832	3.3500	3:39:59 PM	3.3657	3.5365	3.4250	3.4250
TBILL 02.23.11	PIBL1210B044	4M	2/23/2011	104	0.28	9.001000	3.4000	3:06:17 PM	3.3320	3.5791	3.4644	3.4600
TBILL 03.09.11	PIBL1210C052	4M	3/9/2011	118	0.32	3.672000	3.3000	3:00:50 PM	3.3000	3.6217	3.5038	3.4949
TBILL 03.23.11	PIBL1210C061	5M	3/23/2011	132	0.36	3.419158	3.3000	3:14:52 PM	3.7047	3.6643	3.5432	3.5299
TBILL 04.06.11	PIBL1210D079	5M	4/6/2011	146	0.40	60.000000	3.5000	11:32:28 AM	3.5000	3.7069	3.5825	3.5649
TBILL 04.20.11	PIBL1210D088	5M	4/20/2011	160	0.44	1237.929571	3.1000	4:11:38 PM	3.2125	3.7495	3.6219	3.5998
TBILL 05.04.11	PIBL1210E096	6M	5/4/2011	174	0.48	162.993595	3.3750	3:18:40 PM	3.6705	3.7920	3.6613	3.6348
TBILL 05.18.11*	PIBL1210E103	6M	5/18/2011	188	0.52	0.753000	3.3751	2:51:01 PM	3.5096	3.8346	3.7007	3.6697
TBILL 06.15.11	PIBL1210F120	7M	6/15/2011	216	0.59					3.8747	3.7433	3.7151
TBILL 06.29.11	PIBL1210F139	8M	6/29/2011	230	0.63	4.233000	3.3250	3:08:30 PM	3.3283	3.8947	3.7647	3.7378
TBILL 07.13.11	PIBL1210G147	8M	7/13/2011	244	0.67	2.028000	3.7500	10:24:01 AM	3.8766	3.9147	3.7860	3.7605
TBILL 07.27.11	PIBL1210G156	9M	7/27/2011	258	0.71					3.9348	3.8073	3.7832
TBILL 08.10.11	PIBL1210H164	9M	8/10/2011	272	0.75	689.900617	3.4000	11:46:02 AM	3.4043	3.9548	3.8286	3.8059
TBILL 08.24.11	PIBL1210H173	10M	8/24/2011	286	0.78					3.9748	3.8500	3.8286
TBILL 09.07.11	PIBL1210I181	10M	9/7/2011	300	0.82	500.827515	3.6000	3:47:07 PM	3.4847	3.9949	3.8713	3.8513
TBILL 09.21.11	PIBL1210I190	11M	9/21/2011	314	0.86	90.000000	3.5000	3:30:49 PM	3.5000	4.0149	3.8926	3.8740
TBILL 10.05.11	PIBL1210J206	11M	10/5/2011	328	0.90	2051.472000	3.6000	3:01:18 PM	3.7706	4.0349	3.9139	3.8967
TBILL 10.19.11	PIBL1210J215	11M	10/19/2011	342	0.94	21.331000	3.6001	3:16:13 PM	3.9436	4.0550	3.9353	3.9194
TBILL 11.02.11*	PIBL1210K222	1Y	11/2/2011	356	0.98	431.328428	3.7500	3:33:42 PM	3.9421	4.0750	3.9566	3.9421