

Interpolated Bills
November 15, 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	7	0.02	6.509000	3.9500	3:53:55 PM	3.9523	3.8636	3.8544	3.7353
TBILL 12.01.10	PIBL0610F060	<1M	12/1/2010	14	0.04					3.7044	3.6846	3.4265
TBILL 12.08.10	PIBL1209L250	<1M	12/8/2010	21	0.06	5.000000	1.7500	12:07:46 PM	1.7500	3.5452	3.5147	3.1176
TBILL 12.15.10	PIBL0610F079	1M	12/15/2010	28	0.08					3.3861	3.3449	2.8088
TBILL 12.22.10*	PIBL0310I091	1M	12/22/2010	35	0.10					3.2269	3.1750	2.5000
TBILL 12.29.10	PIBL0610F088	1M	12/29/2010	42	0.12	0.303600	1.7500	12:57:58 PM	1.7500	3.2271	3.0168	2.4170
TBILL 01.05.11	PIBL0310J107	2M	1/5/2011	49	0.13					3.2274	2.8587	2.3339
TBILL 01.12.11	PIBL1210A018	2M	1/12/2011	56	0.15	2.871000	1.7500	12:58:09 PM	1.7500	3.2276	2.7005	2.2509
TBILL 01.19.11	PIBL0310J116	2M	1/19/2011	63	0.17					3.2278	2.5423	2.1679
TBILL 01.26.11	PIBL1210A027	2M	1/26/2011	70	0.19					3.2280	2.3842	2.0849
TBILL 02.02.11	PIBL0310K123	2M	2/2/2011	77	0.21	5.419000	1.7500	12:58:17 PM	1.7961	3.2282	2.2260	2.0018
TBILL 02.09.11	PIBL1210B035	3M	2/9/2011	84	0.23	5.072100	1.7500	12:58:34 PM	1.9471	3.2284	2.0678	1.9188
TBILL 02.23.11*	PIBL1210B044	3M	2/23/2011	98	0.27	805.266000	1.8500	12:58:45 PM	1.7515	3.2288	1.7515	1.7528
TBILL 03.09.11	PIBL1210C052	4M	3/9/2011	112	0.31	454.203000	2.0000	3:58:43 PM	2.0990	3.2583	2.0179	1.7535
TBILL 03.23.11	PIBL1210C061	4M	3/23/2011	126	0.35	37.372000	1.6500	3:44:22 PM	1.9764	3.2878	2.2843	1.7543
TBILL 04.06.11	PIBL1210D079	5M	4/6/2011	140	0.38					3.3173	2.5507	1.7551
TBILL 04.20.11	PIBL1210D088	5M	4/20/2011	154	0.42	80.746000	1.6500	3:26:45 PM	1.6525	3.3468	2.8172	1.7559
TBILL 05.04.11	PIBL1210E096	5M	5/4/2011	168	0.46	105.999500	3.2000	2:58:01 PM	2.1554	3.3763	3.0836	1.7566
TBILL 05.18.11*	PIBL1210E103	6M	5/18/2011	182	0.50	91.719900	1.7500	3:19:48 PM	1.7574	3.4058	3.3500	1.7574
TBILL 06.15.11	PIBL1210F120	7M	6/15/2011	210	0.58					3.4365	3.3187	1.9717
TBILL 06.29.11	PIBL1210F139	8M	6/29/2011	224	0.61					3.4519	3.3030	2.0789
TBILL 07.13.11	PIBL1210G147	8M	7/13/2011	238	0.65					3.4673	3.2873	2.1861
TBILL 07.27.11	PIBL1210G156	9M	7/27/2011	252	0.69	0.153000	3.7500	9:34:10 AM	3.7500	3.4827	3.2717	2.2932
TBILL 08.10.11	PIBL1210H164	9M	8/10/2011	266	0.73	36.748000	4.2000	3:54:29 PM	3.0390	3.4981	3.2560	2.4004
TBILL 08.24.11	PIBL1210H173	9M	8/24/2011	280	0.77	780.775877	2.2500	4:03:33 PM	2.2948	3.5135	3.2403	2.5076
TBILL 09.07.11	PIBL1210I181	10M	9/7/2011	294	0.81	102.823000	4.2000	3:55:03 PM	2.3514	3.5288	3.2246	2.6147
TBILL 09.21.11	PIBL1210I190	10M	9/21/2011	308	0.84					3.5442	3.2090	2.7219
TBILL 10.05.11	PIBL1210J206	11M	10/5/2011	322	0.88					3.5596	3.1933	2.8291
TBILL 10.19.11	PIBL1210J215	11M	10/19/2011	336	0.92					3.5750	3.1776	2.9363
TBILL 11.02.11*	PIBL1210K222	1Y	11/2/2011	350	0.96	273.000000	2.7200	11:25:27 AM	3.0434	3.5904	3.1620	3.0434