

Interpolated Bills
November 03, 2010

Instrument Name	ISIN	Tenor	Maturity	Days	YRS	D. Vol (MM)	Last Yield	Traded Time	W. Ave	PDSI-F	PDSI-R1	PDSI-R2
TBILL 11.10.10	PIBL1209K233	<1M	11/10/2010	6	0.02	60.000000	4.3500	3:50:53 PM	4.3500	3.9723	3.9621	3.9621
TBILL 11.17.10	PIBL0610E052	<1M	11/17/2010	13	0.04	80.000000	3.2500	3:03:20 PM	3.2750	3.9336	3.9091	3.9091
TBILL 11.24.10	PIBL1209K242	<1M	11/24/2010	20	0.05	4.000000	3.3500	2:00:18 PM	4.0999	3.8948	3.8561	3.8561
TBILL 12.01.10	PIBL0610F060	1M	12/1/2010	27	0.07	5.651180	3.3500	2:42:13 PM	3.3500	3.8561	3.8030	3.8030
TBILL 12.08.10*	PIBL1209L250	1M	12/8/2010	34	0.09	19.802000	3.3500	3:57:07 PM	3.5646	3.8173	3.7500	3.7500
TBILL 12.15.10	PIBL0610F079	1M	12/15/2010	41	0.11	0.644000	3.3500	12:03:01 PM	3.3500	3.8178	3.7066	3.7111
TBILL 12.22.10	PIBL0310I091	2M	12/22/2010	48	0.13	4.306000	3.3150	10:46:30 AM	3.3255	3.8183	3.6633	3.6721
TBILL 12.29.10	PIBL0610F088	2M	12/29/2010	55	0.15	0.203000	3.3500	2:55:49 PM	3.3500	3.8187	3.6199	3.6332
TBILL 01.05.11	PIBL0310J107	2M	1/5/2011	62	0.17	51.183000	3.9000	11:07:36 AM	3.3480	3.8192	3.5766	3.5942
TBILL 01.12.11	PIBL1210A018	2M	1/12/2011	69	0.19	1.872000	3.3500	3:31:38 PM	3.3500	3.8197	3.5332	3.5553
TBILL 01.19.11	PIBL0310J116	2M	1/19/2011	76	0.21	42.904000	3.3250	11:29:59 AM	3.3428	3.8202	3.4899	3.5164
TBILL 01.26.11	PIBL1210A027	3M	1/26/2011	83	0.23	5.583000	3.3500	11:24:10 AM	3.3500	3.8207	3.4465	3.4774
TBILL 02.02.11*	PIBL0310K123	3M	2/2/2011	90	0.25	782.537373	3.3507	2:55:09 PM	3.3931	3.8212	3.4032	3.4385
TBILL 02.09.11	PIBL1210B035	3M	2/9/2011	97	0.27	530.905329	3.4500	3:59:17 PM	3.5063	3.8404	3.4337	3.4667
TBILL 02.23.11	PIBL1210B044	4M	2/23/2011	111	0.30	1834.984818	3.5500	11:54:04 AM	3.5862	3.8790	3.4949	3.5232
TBILL 03.09.11	PIBL1210C052	4M	3/9/2011	125	0.34	310.000000	3.7000	12:00:39 PM	3.6161	3.9176	3.5561	3.5796
TBILL 03.23.11	PIBL1210C061	5M	3/23/2011	139	0.38	33.411356	3.5250	10:42:21 AM	3.8321	3.9562	3.6172	3.6361
TBILL 04.06.11	PIBL1210D079	5M	4/6/2011	153	0.42	4.015000	3.8000	11:26:26 AM	3.8000	3.9948	3.6784	3.6925
TBILL 04.20.11	PIBL1210D088	5M	4/20/2011	167	0.46	54.188629	3.8000	3:56:00 PM	3.7774	4.0333	3.7396	3.7490
TBILL 05.04.11*	PIBL1210E096	6M	5/4/2011	181	0.50	546.196351	3.8000	3:58:06 PM	3.8054	4.0719	3.8007	3.8054
TBILL 05.18.11	PIBL1210E103	7M	5/18/2011	195	0.53	1.062000	3.8000	10:54:41 AM	3.8000	4.0914	3.8232	3.8289
TBILL 06.15.11	PIBL1210F120	8M	6/15/2011	223	0.61	1.034000	4.6250	2:06:49 PM	4.6250	4.1304	3.8682	3.8758
TBILL 06.29.11	PIBL1210F139	8M	6/29/2011	237	0.65	0.523000	4.0000	3:17:45 PM	3.9943	4.1499	3.8906	3.8992
TBILL 07.13.11	PIBL1210G147	9M	7/13/2011	251	0.69	3.207000	3.8001	2:02:43 PM	3.8935	4.1694	3.9131	3.9227
TBILL 07.27.11	PIBL1210G156	9M	7/27/2011	265	0.73					4.1889	3.9356	3.9461
TBILL 08.10.11	PIBL1210H164	9M	8/10/2011	279	0.76	220.950000	4.1000	11:13:31 AM	4.1000	4.2084	3.9581	3.9696
TBILL 08.24.11	PIBL1210H173	10M	8/24/2011	293	0.80	3.344500	3.9003	2:27:35 PM	3.9001	4.2279	3.9805	3.9930
TBILL 09.07.11	PIBL1210I181	10M	9/7/2011	307	0.84	0.400000	4.0250	10:13:45 AM	4.0250	4.2474	4.0030	4.0165
TBILL 09.21.11	PIBL1210I190	11M	9/21/2011	321	0.88					4.2669	4.0255	4.0399
TBILL 10.05.11	PIBL1210J206	11M	10/5/2011	335	0.92					4.2864	4.0480	4.0634
TBILL 10.19.11	PIBL1210J215	1Y	10/19/2011	349	0.96	1328.004205	4.0700	11:45:23 AM	4.1102	4.3059	4.0704	4.0868
TBILL 11.02.11*	PIBL1210K222	1Y	11/2/2011	363	0.99	35.815000	4.1001	3:12:15 PM	4.1131	4.3254	4.0929	4.1103