

Interpolated Bills
September 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 09.29.10	PIBL1209I209	<1M	9/29/2010	6	0.02					4.0288	4.0227	3.9848
TBILL 09.29.10a	PIBL0310F085	<1M	9/29/2010	6	0.02	2.001000	3.8000	9:43:42 AM	3.8000	4.0288	4.0227	3.9848
TBILL 10.06.10	PIBL0610D026	<1M	10/6/2010	13	0.04	10.011000	3.9000	2:26:09 PM	3.9000	4.0692	4.0545	3.9636
TBILL 10.13.10	PIBL1209J217	<1M	10/13/2010	20	0.05	6.042957	3.8005	11:23:25 AM	3.8002	4.1096	4.0864	3.9424
TBILL 10.20.10	PIBL0610D035	1M	10/20/2010	27	0.07	0.020125	3.8000	9:52:24 AM	3.8000	4.1500	4.1182	3.9212
TBILL 10.27.10*	PIBL1209J226	1M	10/27/2010	34	0.09	4.436212	3.8000	3:58:19 PM	3.7717	4.1904	4.1500	3.9000
TBILL 11.03.10	PIBL0610E043	1M	11/3/2010	41	0.11	0.604000	3.8000	2:48:01 PM	3.8000	4.1966	4.1563	3.9089
TBILL 11.10.10	PIBL1209K233	2M	11/10/2010	48	0.13	135.835000	3.8000	2:02:56 PM	3.9465	4.2029	4.1625	3.9179
TBILL 11.17.10	PIBL0610E052	2M	11/17/2010	55	0.15	103.419904	4.0000	3:45:03 PM	4.4388	4.2091	4.1687	3.9268
TBILL 11.24.10	PIBL1209K242	2M	11/24/2010	62	0.17	48.694932	3.9605	3:05:37 PM	3.9489	4.2154	4.1750	3.9357
TBILL 12.01.10	PIBL0610F060	2M	12/1/2010	69	0.19	32.691000	4.0000	11:27:35 AM	4.0000	4.2216	4.1812	3.9447
TBILL 12.08.10	PIBL1209L250	2M	12/8/2010	76	0.21	28.680120	4.0000	3:10:55 PM	4.3137	4.2279	4.1875	3.9536
TBILL 12.15.10	PIBL0610F079	3M	12/15/2010	83	0.23	13.080096	4.0250	3:12:35 PM	4.0193	4.2341	4.1937	3.9625
TBILL 12.22.10*	PIBL0310I091	3M	12/22/2010	90	0.25	32.154000	3.9500	3:54:42 PM	3.8884	4.2404	4.2000	3.9715
TBILL 12.29.10	PIBL0610F088	3M	12/29/2010	97	0.27	24.322876	4.0301	3:09:48 PM	4.0556	4.2570	4.2173	3.9963
TBILL 01.12.11	PIBL1210A018	4M	1/12/2011	111	0.30	7.679774	4.4500	2:08:34 PM	4.2077	4.2901	4.2519	4.0459
TBILL 01.26.11	PIBL1210A027	4M	1/26/2011	125	0.34	5.209000	4.0750	11:32:33 AM	4.0652	4.3232	4.2865	4.0956
TBILL 02.09.11	PIBL1210B035	5M	2/9/2011	139	0.38	14.632000	4.2150	2:38:47 PM	4.2150	4.3564	4.3212	4.1452
TBILL 02.23.11	PIBL1210B044	5M	2/23/2011	153	0.42	496.823000	4.2250	2:57:44 PM	4.2155	4.3895	4.3558	4.1949
TBILL 03.09.11	PIBL1210C052	5M	3/9/2011	167	0.46	342.219343	4.2769	3:26:04 PM	4.3167	4.4226	4.3904	4.2445
TBILL 03.23.11*	PIBL1210C061	6M	3/23/2011	181	0.50	56.144781	4.2870	3:50:24 PM	4.2942	4.4558	4.4250	4.2942
TBILL 04.06.11	PIBL1210D079	7M	4/6/2011	195	0.53	3.528000	4.2500	11:30:57 AM	4.2500	4.4694	4.4365	4.3158
TBILL 04.20.11	PIBL1210D088	7M	4/20/2011	209	0.57					4.4830	4.4481	4.3374
TBILL 05.18.11	PIBL1210E103	8M	5/18/2011	237	0.65	0.613500	4.3300	3:06:49 PM	4.3300	4.5102	4.4712	4.3806
TBILL 06.15.11	PIBL1210F120	9M	6/15/2011	265	0.73	0.134000	4.7500	11:40:41 AM	4.7500	4.5374	4.4942	4.4238
TBILL 06.29.11	PIBL1210F139	9M	6/29/2011	279	0.76	6.178380	4.3500	3:51:05 PM	4.4863	4.5510	4.5058	4.4454
TBILL 07.13.11	PIBL1210G147	10M	7/13/2011	293	0.80	0.515000	4.3000	9:50:10 AM	4.3000	4.5646	4.5173	4.4670
TBILL 07.27.11	PIBL1210G156	10M	7/27/2011	307	0.84					4.5783	4.5288	4.4886
TBILL 08.10.11	PIBL1210H164	11M	8/10/2011	321	0.88	26.569000	4.3800	3:18:28 PM	4.3797	4.5919	4.5404	4.5102
TBILL 08.24.11	PIBL1210H173	11M	8/24/2011	335	0.92					4.6055	4.5519	4.5318
TBILL 09.07.11	PIBL1210I181	1Y	9/7/2011	349	0.96	46.066000	4.4120	2:51:00 PM	4.4259	4.6191	4.5635	4.5534