

Interpolated Bills  
September 28, 2010

Instrument Name	ISIN	Tenor	Maturity	Days	YRS	D. Vol (MM)	Last Yield	Traded Time	W. Ave	PDSI-F	PDSI-R1	PDSI-R2
TBILL 10.06.10	PIBL0610D026	<1M	10/6/2010	7	0.02	8.098000	3.8000	9:41:28 AM	3.8000	4.0214	3.9665	3.9667
TBILL 10.13.10	PIBL1209J217	<1M	10/13/2010	14	0.04	3.781044	3.8000	2:04:57 PM	3.8795	4.0463	3.9273	3.9279
TBILL 10.20.10	PIBL0610D035	<1M	10/20/2010	21	0.06	21.970893	3.8000	11:07:09 AM	3.8000	4.0713	3.8882	3.8891
TBILL 10.27.10	PIBL1209J226	1M	10/27/2010	28	0.08	144.900419	3.8000	11:53:48 AM	3.8163	4.0962	3.8491	3.8503
TBILL 11.03.10*	PIBL0610E043	1M	11/3/2010	35	0.10	0.837000	3.8000	3:28:02 PM	3.8060	4.1212	3.8099	3.8115
TBILL 11.10.10	PIBL1209K233	1M	11/10/2010	42	0.12	103.587900	3.8000	3:29:05 PM	3.8048	4.1264	3.8239	3.8251
TBILL 11.17.10	PIBL0610E052	2M	11/17/2010	49	0.13	76.300319	3.9000	2:04:40 PM	3.9000	4.1317	3.8379	3.8388
TBILL 11.24.10	PIBL1209K242	2M	11/24/2010	56	0.15	61.244943	3.9000	3:54:25 PM	3.9366	4.1370	3.8519	3.8525
TBILL 12.01.10	PIBL0610F060	2M	12/1/2010	63	0.17	41.632600	3.8500	11:55:42 AM	3.8951	4.1423	3.8659	3.8662
TBILL 12.08.10	PIBL1209L250	2M	12/8/2010	70	0.19	25.644000	4.0250	2:22:49 PM	4.0275	4.1476	3.8799	3.8798
TBILL 12.15.10	PIBL0610F079	2M	12/15/2010	77	0.21	45.718000	4.0250	10:35:17 AM	4.0250	4.1529	3.8939	3.8935
TBILL 12.22.10	PIBL0310I091	3M	12/22/2010	84	0.23	62.944259	3.9000	3:44:31 PM	3.9186	4.1582	3.9078	3.9072
TBILL 12.29.10*	PIBL0610F088	3M	12/29/2010	91	0.25	1.646000	4.0150	3:40:20 PM	4.0056	4.1635	3.9218	3.9208
TBILL 01.12.11	PIBL1210A018	4M	1/12/2011	105	0.29	23.748913	4.0210	3:12:51 PM	4.0284	4.2005	3.9866	3.9857
TBILL 01.26.11	PIBL1210A027	4M	1/26/2011	119	0.33	5.673000	4.4500	3:56:00 PM	4.0937	4.2376	4.0513	4.0506
TBILL 02.09.11	PIBL1210B035	5M	2/9/2011	133	0.36	14.484531	4.0700	2:19:35 PM	4.1333	4.2747	4.1160	4.1155
TBILL 02.23.11	PIBL1210B044	5M	2/23/2011	147	0.40					4.3118	4.1808	4.1804
TBILL 03.09.11	PIBL1210C052	5M	3/9/2011	161	0.44	109.561738	4.3000	11:56:53 AM	4.2985	4.3489	4.2455	4.2452
TBILL 03.23.11	PIBL1210C061	6M	3/23/2011	175	0.48	31.411000	4.2800	12:16:46 PM	4.2810	4.3860	4.3103	4.3101
TBILL 04.06.11*	PIBL1210D079	6M	4/6/2011	189	0.52	10.311000	4.3750	2:15:15 PM	4.3721	4.4231	4.3750	4.3750
TBILL 04.20.11	PIBL1210D088	7M	4/20/2011	203	0.56	10.991000	4.2251	12:39:57 PM	4.2251	4.4396	4.3812	4.3811
TBILL 05.18.11	PIBL1210E103	8M	5/18/2011	231	0.63	38.795400	4.2750	2:57:46 PM	4.2977	4.4726	4.3935	4.3934
TBILL 06.15.11	PIBL1210F120	9M	6/15/2011	259	0.71					4.5056	4.4058	4.4057
TBILL 06.29.11	PIBL1210F139	9M	6/29/2011	273	0.75	13.723300	4.3250	2:20:36 PM	4.3250	4.5221	4.4120	4.4119
TBILL 07.13.11	PIBL1210G147	10M	7/13/2011	287	0.79					4.5386	4.4182	4.4180
TBILL 07.27.11	PIBL1210G156	10M	7/27/2011	301	0.82					4.5551	4.4243	4.4242
TBILL 08.10.11	PIBL1210H164	11M	8/10/2011	315	0.86	247.162500	4.3750	11:27:45 AM	4.3847	4.5716	4.4305	4.4303
TBILL 08.24.11	PIBL1210H173	11M	8/24/2011	329	0.90	3.650000	4.3750	11:30:52 AM	4.3750	4.5881	4.4367	4.4365
TBILL 09.07.11	PIBL1210I181	11M	9/7/2011	343	0.94	311.313871	4.4606	3:44:58 PM	4.4667	4.6046	4.4428	4.4426
TBILL 09.21.11*	PIBL1210I190	1Y	9/21/2011	357	0.98	255.284692	4.4172	2:42:30 PM	4.4487	4.6212	4.4490	4.4487