

Interpolated Bills
September 30, 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	5	0.01					4.0168	4.0125	3.9824
TBILL 10.13.10	PIBL1209J217	<1M	10/13/2010	12	0.03	0.023020	3.8000	10:48:01 AM	3.8000	4.0463	4.0344	3.9517
TBILL 10.20.10	PIBL0610D035	<1M	10/20/2010	19	0.05					4.0757	4.0562	3.9210
TBILL 10.27.10	PIBL1209J226	1M	10/27/2010	26	0.07	37.532506	3.8000	3:27:55 PM	3.8866	4.1052	4.0781	3.8903
TBILL 11.03.10*	PIBL0610E043	1M	11/3/2010	33	0.09	2.505000	3.8500	2:12:03 PM	3.8370	4.1346	4.1000	3.8595
TBILL 11.10.10	PIBL1209K233	1M	11/10/2010	40	0.11	19.430000	3.8000	2:55:18 PM	3.8101	4.1396	4.1000	3.8896
TBILL 11.17.10	PIBL0610E052	2M	11/17/2010	47	0.13					4.1445	4.1000	3.9196
TBILL 11.24.10	PIBL1209K242	2M	11/24/2010	54	0.15	11.128683	3.9250	3:53:20 PM	3.8161	4.1495	4.1000	3.9497
TBILL 12.01.10	PIBL0610F060	2M	12/1/2010	61	0.17	2.004700	4.4000	2:18:06 PM	4.1242	4.1544	4.1000	3.9798
TBILL 12.08.10	PIBL1209L250	2M	12/8/2010	68	0.19	8.243575	3.8506	3:08:39 PM	3.8647	4.1594	4.1000	4.0098
TBILL 12.15.10	PIBL0610F079	2M	12/15/2010	75	0.21	32.232000	3.9500	3:03:25 PM	3.9433	4.1643	4.1000	4.0399
TBILL 12.22.10	PIBL0310I091	3M	12/22/2010	82	0.22	2.490000	3.8750	2:55:35 PM	3.8538	4.1693	4.1000	4.0699
TBILL 12.29.10*	PIBL0610F088	3M	12/29/2010	89	0.24	1.632196	3.8000	3:45:25 PM	3.8749	4.1742	4.1000	4.1000
TBILL 01.12.11	PIBL1210A018	4M	1/12/2011	103	0.28	1.008000	4.0500	11:23:42 AM	4.0500	4.2084	4.1357	4.1321
TBILL 01.26.11	PIBL1210A027	4M	1/26/2011	117	0.32	6.802881	4.0100	2:47:18 PM	4.0283	4.2426	4.1714	4.1643
TBILL 02.09.11	PIBL1210B035	5M	2/9/2011	131	0.36	5.179621	4.0610	12:16:01 PM	4.1042	4.2768	4.2071	4.1964
TBILL 02.23.11	PIBL1210B044	5M	2/23/2011	145	0.40	1.013000	4.1250	2:52:46 PM	4.1250	4.3109	4.2429	4.2286
TBILL 03.09.11	PIBL1210C052	5M	3/9/2011	159	0.44	3.907000	4.1500	11:27:09 AM	4.1500	4.3451	4.2786	4.2607
TBILL 03.23.11	PIBL1210C061	6M	3/23/2011	173	0.47	8.937000	4.2700	3:53:47 PM	4.2584	4.3793	4.3143	4.2929
TBILL 04.06.11*	PIBL1210D079	6M	4/6/2011	187	0.51	3.929000	4.2503	3:02:47 PM	4.2502	4.4135	4.3500	4.3250
TBILL 04.20.11	PIBL1210D088	7M	4/20/2011	201	0.55	2.000000	4.2900	10:28:35 AM	4.2900	4.4291	4.3667	4.3441
TBILL 05.18.11	PIBL1210E103	8M	5/18/2011	229	0.63	5.009000	4.2750	3:10:48 PM	4.2750	4.4604	4.4000	4.3822
TBILL 06.15.11	PIBL1210F120	9M	6/15/2011	257	0.70					4.4917	4.4333	4.4203
TBILL 06.29.11	PIBL1210F139	9M	6/29/2011	271	0.74	31.598700	4.3000	3:10:47 PM	4.3000	4.5073	4.4500	4.4393
TBILL 07.13.11	PIBL1210G147	10M	7/13/2011	285	0.78					4.5229	4.4667	4.4584
TBILL 07.27.11	PIBL1210G156	10M	7/27/2011	299	0.82					4.5386	4.4833	4.4774
TBILL 08.10.11	PIBL1210H164	11M	8/10/2011	313	0.86	0.200000	4.3250	9:34:37 AM	4.3250	4.5542	4.5000	4.4965
TBILL 08.24.11	PIBL1210H173	11M	8/24/2011	327	0.90	1.030000	4.3500	11:14:38 AM	4.3500	4.5699	4.5167	4.5155
TBILL 09.07.11	PIBL1210I181	11M	9/7/2011	341	0.93	407.602000	4.4010	2:54:16 PM	4.4029	4.5855	4.5333	4.5346
TBILL 09.21.11*	PIBL1210I190	1Y	9/21/2011	355	0.97	7.321000	4.4150	3:53:11 PM	4.4164	4.6012	4.5500	4.5536