

Interpolated Bills
October 04, 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	1						4.0000	4.0000	4.0000
TBILL 10.13.10	PIBL1209J217	<1M	10/13/2010	8	0.02	10.832920	3.6000	2:05:47 PM	3.6275	4.0227	4.0100	3.9699
TBILL 10.20.10	PIBL0610D035	<1M	10/20/2010	15	0.04					4.0454	4.0200	3.9398
TBILL 10.27.10	PIBL1209J226	<1M	10/27/2010	22	0.06					4.0681	4.0300	3.9097
TBILL 11.03.10	PIBL0610E043	1M	11/3/2010	29	0.08	1.903000	3.7500	10:26:37 AM	3.7500	4.0908	4.0400	3.8796
TBILL 11.10.10*	PIBL1209K233	1M	11/10/2010	36	0.10	150.042914	3.8502	3:49:56 PM	3.8507	4.1135	4.0500	3.8495
TBILL 11.17.10	PIBL0610E052	1M	11/17/2010	43	0.12					4.1173	4.0556	3.8773
TBILL 11.24.10	PIBL1209K242	2M	11/24/2010	50	0.14	11.065544	4.0000	3:49:21 PM	4.0954	4.1212	4.0611	3.9051
TBILL 12.01.10	PIBL0610F060	2M	12/1/2010	57	0.16					4.1250	4.0667	3.9330
TBILL 12.08.10	PIBL1209L250	2M	12/8/2010	64	0.18	139.875430	3.9500	3:52:20 PM	3.9878	4.1288	4.0722	3.9608
TBILL 12.15.10	PIBL0610F079	2M	12/15/2010	71	0.19	3.647000	3.8500	3:30:25 PM	3.8500	4.1327	4.0778	3.9886
TBILL 12.22.10	PIBL0310I091	2M	12/22/2010	78	0.21	13.004596	3.9750	11:30:41 AM	3.9626	4.1365	4.0833	4.0165
TBILL 12.29.10	PIBL0610F088	3M	12/29/2010	85	0.23					4.1404	4.0889	4.0443
TBILL 01.12.11*	PIBL1210A018	3M	1/12/2011	99	0.27	4.329000	4.0500	3:11:47 PM	4.0385	4.1481	4.1000	4.1000
TBILL 01.26.11	PIBL1210A027	4M	1/26/2011	113	0.31	0.505000	3.9750	11:44:30 AM	3.9750	4.1942	4.1417	4.1417
TBILL 02.09.11	PIBL1210B035	4M	2/9/2011	127	0.35	1871.445187	4.0500	12:10:15 PM	4.0855	4.2404	4.1833	4.1833
TBILL 02.23.11	PIBL1210B044	5M	2/23/2011	141	0.39	401.265000	4.0500	11:25:59 AM	4.0500	4.2865	4.2250	4.2250
TBILL 03.09.11	PIBL1210C052	5M	3/9/2011	155	0.42	4.663995	4.0000	2:55:40 PM	4.1413	4.3327	4.2667	4.2667
TBILL 03.23.11	PIBL1210C061	5M	3/23/2011	169	0.46	2.355000	4.1001	3:13:17 PM	4.1001	4.3788	4.3083	4.3083
TBILL 04.06.11*	PIBL1210D079	6M	4/6/2011	183	0.50	0.405000	4.1505	10:46:42 AM	4.1505	4.4250	4.3500	4.3500
TBILL 04.20.11	PIBL1210D088	7M	4/20/2011	197	0.54	0.708000	4.2000	11:21:00 AM	4.2212	4.4377	4.3625	4.3625
TBILL 05.18.11	PIBL1210E103	8M	5/18/2011	225	0.62	51.785200	4.2750	3:32:43 PM	4.3233	4.4630	4.3875	4.3875
TBILL 06.15.11	PIBL1210F120	9M	6/15/2011	253	0.69	4.619300	4.4250	10:44:05 AM	4.4250	4.4883	4.4125	4.4125
TBILL 06.29.11	PIBL1210F139	9M	6/29/2011	267	0.73	2.512500	4.3000	2:35:27 PM	4.3000	4.5010	4.4250	4.4250
TBILL 07.13.11	PIBL1210G147	9M	7/13/2011	281	0.77					4.5136	4.4375	4.4375
TBILL 07.27.11	PIBL1210G156	10M	7/27/2011	295	0.81					4.5263	4.4500	4.4500
TBILL 08.10.11	PIBL1210H164	10M	8/10/2011	309	0.85	50.000000	4.4500	10:45:08 AM	4.4500	4.5389	4.4625	4.4625
TBILL 08.24.11	PIBL1210H173	11M	8/24/2011	323	0.88	41.385000	4.3850	11:15:35 AM	4.4478	4.5516	4.4750	4.4750
TBILL 09.07.11	PIBL1210I181	11M	9/7/2011	337	0.92	261.838604	4.4110	3:57:48 PM	4.4326	4.5643	4.4875	4.4875
TBILL 09.21.11*	PIBL1210I190	1Y	9/21/2011	351	0.96	9.305000	4.4250	2:56:00 PM	4.4160	4.5769	4.5000	4.5000