

Interpolated Bills  
October 06, 2010

Instrument Name	ISIN	Tenor	Maturity	Days	YRS	D. Vol (MM)	Last Yield	Traded Time	W. Ave	PDSI-F	PDSI-R1	PDSI-R2
TBILL 10.13.10	PIBL1209J217	<1M	10/13/2010	6	0.02					4.0041	3.9641	3.9681
TBILL 10.20.10	PIBL0610D035	<1M	10/20/2010	13	0.04					4.0098	3.9138	3.9235
TBILL 10.27.10	PIBL1209J226	<1M	10/27/2010	20	0.05					4.0155	3.8635	3.8789
TBILL 11.03.10	PIBL0610E043	1M	11/3/2010	27	0.07	86.346407	3.8000	3:33:14 PM	3.7544	4.0212	3.8132	3.8343
TBILL 11.10.10*	PIBL1209K233	1M	11/10/2010	34	0.09	48.542019	4.0000	2:17:53 PM	3.8521	4.0269	3.7629	3.7897
TBILL 11.17.10	PIBL0610E052	1M	11/17/2010	41	0.11	2.543000	3.8000	11:57:02 AM	3.8000	4.0397	3.7797	3.8020
TBILL 11.24.10	PIBL1209K242	2M	11/24/2010	48	0.13	141.314125	4.0000	3:14:30 PM	3.8302	4.0524	3.7965	3.8143
TBILL 12.01.10	PIBL0610F060	2M	12/1/2010	55	0.15	2.351950	3.8750	2:57:52 PM	3.8750	4.0651	3.8133	3.8265
TBILL 12.08.10	PIBL1209L250	2M	12/8/2010	62	0.17	2.776000	3.8500	3:37:54 PM	3.8345	4.0779	3.8301	3.8388
TBILL 12.15.10	PIBL0610F079	2M	12/15/2010	69	0.19	8.055000	4.0000	11:44:21 AM	3.9841	4.0906	3.8469	3.8510
TBILL 12.22.10	PIBL0310I091	2M	12/22/2010	76	0.21	0.862000	3.8250	10:14:37 AM	3.8250	4.1034	3.8637	3.8633
TBILL 12.29.10	PIBL0610F088	3M	12/29/2010	83	0.23					4.1161	3.8805	3.8756
TBILL 01.05.11*	PIBL0310J107	3M	1/5/2011	90	0.25	792.098924	3.8500	3:32:00 PM	3.8878	4.1288	3.8972	3.8878
TBILL 01.12.11	PIBL1210A018	3M	1/12/2011	97	0.27	8.829839	3.8750	2:58:01 PM	3.8924	4.1430	3.9198	3.9102
TBILL 01.26.11	PIBL1210A027	4M	1/26/2011	111	0.30	7.038478	4.0000	3:42:22 PM	3.9883	4.1714	3.9650	3.9549
TBILL 02.09.11	PIBL1210B035	4M	2/9/2011	125	0.34	700.282000	3.9510	2:49:54 PM	3.9303	4.1999	4.0102	3.9996
TBILL 02.23.11	PIBL1210B044	5M	2/23/2011	139	0.38	545.293594	4.0750	3:45:01 PM	3.9915	4.2283	4.0554	4.0444
TBILL 03.09.11	PIBL1210C052	5M	3/9/2011	153	0.42	92.920743	4.1310	2:56:37 PM	4.1247	4.2567	4.1006	4.0891
TBILL 03.23.11	PIBL1210C061	5M	3/23/2011	167	0.46	148.549752	4.1501	3:13:37 PM	4.1504	4.2851	4.1457	4.1338
TBILL 04.06.11*	PIBL1210D079	6M	4/6/2011	181	0.50	2013.387806	4.1510	3:38:14 PM	4.1785	4.3135	4.1909	4.1785
TBILL 04.20.11	PIBL1210D088	7M	4/20/2011	195	0.53	171.205000	4.2750	11:48:38 AM	4.2048	4.3301	4.2060	4.1954
TBILL 05.18.11	PIBL1210E103	8M	5/18/2011	223	0.61	36.428300	4.2250	3:33:10 PM	4.2703	4.3633	4.2362	4.2291
TBILL 06.15.11	PIBL1210F120	9M	6/15/2011	251	0.69	33.507000	4.2500	11:20:52 AM	4.2500	4.3964	4.2664	4.2628
TBILL 06.29.11	PIBL1210F139	9M	6/29/2011	265	0.73					4.4130	4.2815	4.2797
TBILL 07.13.11	PIBL1210G147	9M	7/13/2011	279	0.76					4.4296	4.2966	4.2965
TBILL 07.27.11	PIBL1210G156	10M	7/27/2011	293	0.80					4.4462	4.3117	4.3134
TBILL 08.10.11	PIBL1210H164	10M	8/10/2011	307	0.84	490.257000	4.3150	3:46:10 PM	4.3240	4.4628	4.3268	4.3302
TBILL 08.24.11	PIBL1210H173	11M	8/24/2011	321	0.88					4.4794	4.3419	4.3471
TBILL 09.07.11	PIBL1210I181	11M	9/7/2011	335	0.92	17.315600	4.3052	2:59:32 PM	4.3873	4.4960	4.3570	4.3640
TBILL 09.21.11	PIBL1210I190	1Y	9/21/2011	349	0.96	290.000000	4.4000	11:35:53 AM	4.4000	4.5126	4.3721	4.3808