

Interpolated Bills
October 11, 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	1						4.0000	4.0000	4.0000
TBILL 10.20.10	PIBL0610D035	<1M	10/20/2010	8	0.02	42.000000	3.8500	9:26:23 AM	3.8500	3.9862	3.9600	3.9600
TBILL 10.27.10	PIBL1209J226	<1M	10/27/2010	15	0.04					3.9723	3.9200	3.9200
TBILL 11.03.10	PIBL0610E043	<1M	11/3/2010	22	0.06	1.004000	3.9000	9:59:46 AM	3.9000	3.9585	3.8800	3.8800
TBILL 11.10.10	PIBL1209K233	1M	11/10/2010	29	0.08					3.9446	3.8400	3.8400
TBILL 11.17.10*	PIBL0610E052	1M	11/17/2010	36	0.10	5.100000	3.8900	3:02:36 PM	3.8900	3.9308	3.8000	3.8000
TBILL 11.24.10	PIBL1209K242	1M	11/24/2010	43	0.12	23.700000	3.8100	11:03:09 AM	3.8084	3.9399	3.8125	3.8125
TBILL 12.01.10	PIBL0610F060	2M	12/1/2010	50	0.14	1.000000	3.8000	11:40:58 AM	3.8000	3.9490	3.8250	3.8250
TBILL 12.08.10	PIBL1209L250	2M	12/8/2010	57	0.16	70.318515	3.8250	12:22:39 PM	4.1803	3.9582	3.8375	3.8375
TBILL 12.15.10	PIBL0610F079	2M	12/15/2010	64	0.18					3.9673	3.8500	3.8500
TBILL 12.22.10	PIBL0310I091	2M	12/22/2010	71	0.19	2.106000	3.7750	2:39:23 PM	3.8825	3.9764	3.8625	3.8625
TBILL 12.29.10	PIBL0610F088	2M	12/29/2010	78	0.21	9.818000	3.8250	3:11:04 PM	4.0827	3.9856	3.8750	3.8750
TBILL 01.05.11	PIBL0310J107	3M	1/5/2011	85	0.23	7.776000	3.8350	10:53:48 AM	3.8350	3.9947	3.8875	3.8875
TBILL 01.12.11*	PIBL1210A018	3M	1/12/2011	92	0.25	6.489000	3.9250	2:31:36 PM	3.9250	4.0038	3.9000	3.9000
TBILL 01.26.11	PIBL1210A027	4M	1/26/2011	106	0.29	6.047443	3.9000	3:37:26 PM	3.9835	4.0343	3.9357	3.9321
TBILL 02.09.11	PIBL1210B035	4M	2/9/2011	120	0.33	44.118000	3.9500	2:30:42 PM	3.9500	4.0648	3.9714	3.9643
TBILL 02.23.11	PIBL1210B044	5M	2/23/2011	134	0.37	50.705000	3.9950	3:37:35 PM	3.9999	4.0953	4.0071	3.9964
TBILL 03.09.11	PIBL1210C052	5M	3/9/2011	148	0.41	105.065365	4.0800	11:51:05 AM	4.0761	4.1258	4.0429	4.0286
TBILL 03.23.11	PIBL1210C061	5M	3/23/2011	162	0.44	1.626513	4.0250	11:09:17 AM	4.0389	4.1563	4.0786	4.0607
TBILL 04.06.11	PIBL1210D079	6M	4/6/2011	176	0.48	3.045000	4.1750	2:18:40 PM	4.1750	4.1868	4.1143	4.0929
TBILL 04.20.11*	PIBL1210D088	6M	4/20/2011	190	0.52					4.2173	4.1500	4.1250
TBILL 05.18.11	PIBL1210E103	7M	5/18/2011	218	0.60	69.491550	4.1500	4:05:34 PM	4.1654	4.2564	4.1917	4.1542
TBILL 06.15.11	PIBL1210F120	8M	6/15/2011	246	0.67					4.2955	4.2333	4.1834
TBILL 06.29.11	PIBL1210F139	9M	6/29/2011	260	0.71	0.873308	4.3000	3:33:41 PM	4.2899	4.3151	4.2542	4.1979
TBILL 07.13.11	PIBL1210G147	9M	7/13/2011	274	0.75	3.000000	4.2750	2:17:33 PM	4.2750	4.3346	4.2750	4.2125
TBILL 07.27.11	PIBL1210G156	10M	7/27/2011	288	0.79					4.3542	4.2958	4.2271
TBILL 08.10.11	PIBL1210H164	10M	8/10/2011	302	0.83	0.256000	4.2000	3:15:56 PM	4.2000	4.3737	4.3167	4.2417
TBILL 08.24.11	PIBL1210H173	11M	8/24/2011	316	0.87					4.3933	4.3375	4.2563
TBILL 09.07.11	PIBL1210I181	11M	9/7/2011	330	0.90	127.811700	4.2750	3:13:18 PM	4.2996	4.4128	4.3583	4.2709
TBILL 09.21.11	PIBL1210I190	1Y	9/21/2011	344	0.94					4.4324	4.3792	4.2855
TBILL 10.05.11*	PIBL1210J206	1Y	10/5/2011	358	0.98	82.650000	4.3000	3:16:58 PM	4.3001	4.4519	4.4000	4.3001