

Interpolated Bills  
October 20, 2010

Instrument Name	ISIN	Tenor	Maturity	Days	YRS	D. Vol (MM)	Last Yield	Traded Time	W. Ave	PDSI-F	PDSI-R1	PDSI-R2
TBILL 10.27.10	PIBL1209J226	<1M	10/27/2010	6	0.02					3.9672	3.9197	3.9213
TBILL 11.03.10	PIBL0610E043	<1M	11/3/2010	13	0.04	3.551000	3.3450	2:39:56 PM	3.3450	3.9213	3.8072	3.8112
TBILL 11.10.10	PIBL1209K233	<1M	11/10/2010	20	0.05	0.050527	3.5000	10:08:15 AM	3.5458	3.8753	3.6947	3.7010
TBILL 11.17.10	PIBL0610E052	1M	11/17/2010	27	0.07	7.641235	4.5000	2:59:06 PM	3.7647	3.8294	3.5822	3.5909
TBILL 11.24.10*	PIBL1209K242	1M	11/24/2010	34	0.09	201.930318	3.5000	12:01:48 PM	3.4697	3.7835	3.4698	3.4808
TBILL 12.01.10	PIBL0610F060	1M	12/1/2010	41	0.11	3.401600	3.5000	11:49:33 AM	3.5000	3.7837	3.4732	3.4859
TBILL 12.08.10	PIBL1209L250	2M	12/8/2010	48	0.13	8.059773	3.5000	11:53:43 AM	3.5216	3.7839	3.4767	3.4910
TBILL 12.15.10	PIBL0610F079	2M	12/15/2010	55	0.15					3.7842	3.4802	3.4961
TBILL 12.22.10	PIBL0310I091	2M	12/22/2010	62	0.17	6.321300	3.5000	3:28:27 PM	3.4211	3.7844	3.4836	3.5012
TBILL 12.29.10	PIBL0610F088	2M	12/29/2010	69	0.19	5.670600	4.1250	11:26:42 AM	3.9919	3.7847	3.4871	3.5063
TBILL 01.05.11	PIBL0310J107	2M	1/5/2011	76	0.21					3.7849	3.4905	3.5114
TBILL 01.12.11	PIBL1210A018	3M	1/12/2011	83	0.23	9.059450	3.4500	9:50:19 AM	3.4802	3.7851	3.4940	3.5165
TBILL 01.19.11*	PIBL0310J116	3M	1/19/2011	90	0.25	348.828000	3.5401	3:54:05 PM	3.5163	3.7854	3.4975	3.5216
TBILL 01.26.11	PIBL1210A027	3M	1/26/2011	97	0.27	23.916351	3.5000	11:53:52 AM	3.5832	3.8077	3.5236	3.5473
TBILL 02.09.11	PIBL1210B035	4M	2/9/2011	111	0.30	7.550984	3.6025	2:44:40 PM	3.5563	3.8522	3.5758	3.5987
TBILL 02.23.11	PIBL1210B044	4M	2/23/2011	125	0.34	137.398411	3.7250	3:44:07 PM	3.7090	3.8968	3.6280	3.6500
TBILL 03.09.11	PIBL1210C052	5M	3/9/2011	139	0.38	5.662000	3.9000	2:10:40 PM	3.8735	3.9413	3.6803	3.7014
TBILL 03.23.11	PIBL1210C061	5M	3/23/2011	153	0.42	106.779470	3.7500	2:49:51 PM	3.7524	3.9859	3.7325	3.7527
TBILL 04.06.11	PIBL1210D079	5M	4/6/2011	167	0.46	210.156000	3.8100	3:19:06 PM	3.8716	4.0304	3.7848	3.8041
TBILL 04.20.11*	PIBL1210D088	6M	4/20/2011	181	0.50	552.632392	3.9000	3:48:32 PM	3.8554	4.0750	3.8370	3.8554
TBILL 05.18.11	PIBL1210E103	7M	5/18/2011	209	0.57	5.465000	3.8510	11:38:55 AM	3.8421	4.0951	3.8851	3.8800
TBILL 06.15.11	PIBL1210F120	8M	6/15/2011	237	0.65	2.000000	3.8750	3:48:10 PM	3.8750	4.1152	3.9333	3.9045
TBILL 06.29.11	PIBL1210F139	9M	6/29/2011	251	0.69					4.1253	3.9574	3.9168
TBILL 07.13.11	PIBL1210G147	9M	7/13/2011	265	0.73	0.685000	3.8650	11:43:10 AM	3.8650	4.1354	3.9815	3.9291
TBILL 07.27.11	PIBL1210G156	9M	7/27/2011	279	0.76					4.1454	4.0055	3.9414
TBILL 08.10.11	PIBL1210H164	10M	8/10/2011	293	0.80	450.000000	4.1700	4:13:36 PM	4.1367	4.1555	4.0296	3.9537
TBILL 08.24.11	PIBL1210H173	10M	8/24/2011	307	0.84	9.712000	3.9760	3:05:32 PM	3.9756	4.1655	4.0537	3.9659
TBILL 09.07.11	PIBL1210I181	11M	9/7/2011	321	0.88	34.509294	3.9800	3:54:23 PM	3.9717	4.1756	4.0778	3.9782
TBILL 09.21.11	PIBL1210I190	11M	9/21/2011	335	0.92					4.1857	4.1018	3.9905
TBILL 10.05.11	PIBL1210J206	1Y	10/5/2011	349	0.96	8.033000	4.0800	11:04:49 AM	4.0800	4.1957	4.1259	4.0028
TBILL 10.19.11*	PIBL1210J215	1Y	10/19/2011	363	0.99	65.941630	4.0260	2:18:56 PM	4.0071	4.2058	4.1500	4.0150