

Interpolated Bills  
October 28, 2010

Instrument Name	ISIN	Tenor	Maturity	Days	YRS	D. Vol (MM)	Last Yield	Traded Time	W. Ave	PDSI-F	PDSI-R1	PDSI-R2
TBILL 11.03.10	PIBL0610E043	<1M	11/3/2010	5	0.01					3.9799	3.9625	3.9625
TBILL 11.10.10	PIBL1209K233	<1M	11/10/2010	12	0.03	62.876017	3.5000	3:21:23 PM	3.2829	3.9447	3.8969	3.8969
TBILL 11.17.10	PIBL0610E052	<1M	11/17/2010	19	0.05	7.645000	3.2500	10:23:34 AM	3.4743	3.9096	3.8313	3.8313
TBILL 11.24.10	PIBL1209K242	1M	11/24/2010	26	0.07	2.012000	4.2000	3:49:42 PM	4.2000	3.8744	3.7656	3.7656
TBILL 12.01.10*	PIBL0610F060	1M	12/1/2010	33	0.09	10.130000	3.5000	11:21:03 AM	3.4703	3.8392	3.7000	3.7000
TBILL 12.08.10	PIBL1209L250	1M	12/8/2010	40	0.11					3.8382	3.7031	3.7183
TBILL 12.15.10	PIBL0610F079	2M	12/15/2010	47	0.13					3.8371	3.7063	3.7366
TBILL 12.22.10	PIBL0310I091	2M	12/22/2010	54	0.15	0.543000	3.4250	11:05:12 AM	3.4250	3.8361	3.7094	3.7548
TBILL 12.29.10	PIBL0610F088	2M	12/29/2010	61	0.17	5.220000	3.5150	9:47:56 AM	3.5150	3.8350	3.7125	3.7731
TBILL 01.05.11	PIBL0310J107	2M	1/5/2011	68	0.19	12.417000	3.6000	11:35:43 AM	3.6000	3.8339	3.7156	3.7914
TBILL 01.12.11	PIBL1210A018	2M	1/12/2011	75	0.21					3.8329	3.7187	3.8097
TBILL 01.19.11	PIBL0310J116	3M	1/19/2011	82	0.22	1.623789	3.5000	2:47:31 PM	3.5000	3.8318	3.7219	3.8280
TBILL 01.26.11*	PIBL1210A027	3M	1/26/2011	89	0.24	1.567000	3.5200	11:41:43 AM	3.5132	3.8308	3.7250	3.8463
TBILL 02.09.11	PIBL1210B035	4M	2/9/2011	103	0.28	763.695187	3.8000	3:53:23 PM	3.7127	3.8779	3.7792	3.8802
TBILL 02.23.11	PIBL1210B044	4M	2/23/2011	117	0.32	5.946000	3.6100	3:31:54 PM	3.6026	3.9250	3.8333	3.9142
TBILL 03.09.11	PIBL1210C052	5M	3/9/2011	131	0.36	5.938000	3.7000	3:50:42 PM	3.7192	3.9721	3.8875	3.9481
TBILL 03.23.11	PIBL1210C061	5M	3/23/2011	145	0.40					4.0192	3.9417	3.9821
TBILL 04.06.11	PIBL1210D079	5M	4/6/2011	159	0.44					4.0663	3.9958	4.0160
TBILL 04.20.11*	PIBL1210D088	6M	4/20/2011	173	0.47	35.861000	3.8501	2:09:34 PM	3.8500	4.1135	4.0500	4.0500
TBILL 05.18.11	PIBL1210E103	7M	5/18/2011	201	0.55	7.924000	3.9000	3:02:09 PM	4.1016	4.1447	4.0792	4.0792
TBILL 06.15.11	PIBL1210F120	8M	6/15/2011	229	0.63	2.071000	3.9000	3:22:46 PM	4.3489	4.1759	4.1085	4.1085
TBILL 06.29.11	PIBL1210F139	8M	6/29/2011	243	0.67	5.880000	4.0500	3:26:34 PM	4.0500	4.1916	4.1231	4.1231
TBILL 07.13.11	PIBL1210G147	9M	7/13/2011	257	0.70					4.2072	4.1377	4.1377
TBILL 07.27.11	PIBL1210G156	9M	7/27/2011	271	0.74					4.2228	4.1523	4.1523
TBILL 08.10.11	PIBL1210H164	10M	8/10/2011	285	0.78					4.2384	4.1669	4.1669
TBILL 08.24.11	PIBL1210H173	10M	8/24/2011	299	0.82	3.606300	3.9760	2:25:50 PM	3.9756	4.2541	4.1815	4.1815
TBILL 09.07.11	PIBL1210I181	11M	9/7/2011	313	0.86	503.500000	4.1250	3:27:19 PM	4.0645	4.2697	4.1962	4.1962
TBILL 09.21.11	PIBL1210I190	11M	9/21/2011	327	0.90					4.2853	4.2108	4.2108
TBILL 10.05.11	PIBL1210J206	11M	10/5/2011	341	0.93	0.016000	4.5000	9:56:51 AM	4.5000	4.3009	4.2254	4.2254
TBILL 10.19.11*	PIBL1210J215	1Y	10/19/2011	355	0.97	17.561000	4.1253	3:08:36 PM	4.0847	4.3165	4.2400	4.2400