

Interpolated Bills
August 24, 2010

Instrument Name	ISIN	Tenor	Maturity	Days	YRS	D. Vol (MM)	Last Yield	Traded Time	W. Ave	PDSI-F	PDSI-R1	PDSI-R2
TBILL 09.08.10	PIBL1209I183	<1M	9/8/2010	14	0.04	26.570634	3.8500	3:47:09 PM	3.8500	4.0618	3.9805	3.9956
TBILL 09.15.10	PIBL0310F076	<1M	9/15/2010	21	0.06	780.770000	4.0000	3:47:03 PM	3.9999	4.0950	3.9700	3.9932
TBILL 09.22.10	PIBL0610C018	1M	9/22/2010	28	0.08	908.481749	3.9000	3:37:07 PM	3.9991	4.1283	3.9595	3.9909
TBILL 09.29.10	PIBL1209I209	1M	9/29/2010	35	0.10	438.452000	4.0000	4:00:53 PM	3.9685	4.1615	3.9490	3.9885
TBILL09.29.10a*	PIBL0310F085	1M	9/29/2010	35	0.10	8.827496	3.9000	3:48:35 PM	3.9000	4.1615	3.9490	3.9885
TBILL 10.06.10	PIBL0610D026	1M	10/6/2010	42	0.12	0.500000	3.9000	11:08:30 AM	3.9000	4.1625	3.9679	3.9889
TBILL 10.13.10	PIBL1209J217	2M	10/13/2010	49	0.13	216.377208	3.9500	3:58:11 PM	3.9107	4.1635	3.9868	3.9893
TBILL 10.20.10	PIBL0610D035	2M	10/20/2010	56	0.15	120.107000	4.0350	3:37:40 PM	4.0215	4.1644	4.0057	3.9897
TBILL 10.27.10	PIBL1209J226	2M	10/27/2010	63	0.17	83.488665	4.0500	3:46:53 PM	3.9957	4.1654	4.0245	3.9901
TBILL 11.03.10	PIBL0610E043	2M	11/3/2010	70	0.19	60.404985	3.9550	3:05:53 PM	3.9596	4.1663	4.0434	3.9905
TBILL 11.10.10	PIBL1209K233	2M	11/10/2010	77	0.21	23.720032	3.9500	2:17:53 PM	3.9500	4.1673	4.0623	3.9909
TBILL 11.17.10	PIBL0610E052	3M	11/17/2010	84	0.23	63.615004	3.9610	3:59:59 PM	3.9586	4.1683	4.0811	3.9913
TBILL 11.24.10*	PIBL1209K242	3M	11/24/2010	91	0.25	182.950739	3.9101	3:59:39 PM	3.9755	4.1692	4.1000	3.9917
TBILL 12.01.10	PIBL0610F060	3M	12/1/2010	98	0.27	55.793200	4.0950	3:18:52 PM	4.0828	4.1895	4.1212	4.0159
TBILL 12.08.10	PIBL1209L250	4M	12/8/2010	105	0.29	1.512000	4.1150	3:53:03 PM	4.1150	4.2098	4.1423	4.0400
TBILL 12.15.10	PIBL0610F079	4M	12/15/2010	112	0.31	29.672867	4.1150	3:50:32 PM	4.0962	4.2300	4.1635	4.0641
TBILL 12.29.10	PIBL0610F088	4M	12/29/2010	126	0.35	74.190172	4.1800	3:32:34 PM	4.1566	4.2706	4.2058	4.1124
TBILL 01.12.11	PIBL1210A018	5M	1/12/2011	140	0.38	1.015000	4.0500	3:27:34 PM	4.0500	4.3111	4.2481	4.1607
TBILL 01.26.11	PIBL1210A027	5M	1/26/2011	154	0.42	63.747581	4.2100	3:49:59 PM	4.2129	4.3516	4.2904	4.2089
TBILL 02.09.11	PIBL1210B035	5M	2/9/2011	168	0.46	27.310000	4.2607	2:58:17 PM	4.2606	4.3922	4.3327	4.2572
TBILL 02.23.11*	PIBL1210B044	6M	2/23/2011	182	0.50	103.072880	4.2541	3:54:30 PM	4.3054	4.4327	4.3750	4.3054
TBILL 03.09.11	PIBL1210C052	7M	3/9/2011	196	0.54					4.4494	4.3875	4.3214
TBILL 03.23.11	PIBL1210C061	7M	3/23/2011	210	0.58	1.043656	4.3001	3:31:58 PM	4.3000	4.4661	4.3999	4.3373
TBILL 04.06.11	PIBL1210D079	8M	4/6/2011	224	0.61					4.4828	4.4124	4.3532
TBILL 04.20.11	PIBL1210D088	8M	4/20/2011	238	0.65					4.4996	4.4249	4.3691
TBILL 05.18.11	PIBL1210E103	9M	5/18/2011	266	0.73					4.5330	4.4498	4.4009
TBILL 06.15.11	PIBL1210F120	10M	6/15/2011	294	0.81	44.896800	4.3500	3:52:52 PM	4.4145	4.5664	4.4747	4.4327
TBILL 06.29.11	PIBL1210F139	10M	6/29/2011	308	0.84	14.758700	4.4000	3:49:23 PM	4.3616	4.5831	4.4872	4.4487
TBILL 07.13.11	PIBL1210G147	11M	7/13/2011	322	0.88					4.5999	4.4997	4.4646
TBILL 07.27.11	PIBL1210G156	11M	7/27/2011	336	0.92					4.6166	4.5121	4.4805
TBILL 08.10.11	PIBL1210H164	1Y	8/10/2011	350	0.96	22.253100	4.5110	3:13:33 PM	4.5043	4.6333	4.5246	4.4964
TBILL 08.24.11*	PIBL1210H173	1Y	8/24/2011	364	1.00	228.076808	4.5161	3:52:08 PM	4.5131	4.6500	4.5371	4.5123