

Interpolated Bills
August 25, 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	13	0.04	450.748000	4.0000	3:24:41 PM	3.9386	4.0531	4.0364	4.0364
TBILL 09.15.10	PIBL0310F076	<1M	9/15/2010	20	0.05	24.086000	3.9250	3:09:00 PM	3.9225	4.0841	4.0576	4.0576
TBILL 09.22.10	PIBL0610C018	1M	9/22/2010	27	0.07	7.239000	3.9450	3:44:42 PM	3.9453	4.1152	4.0788	4.0788
TBILL 09.29.10	PIBL1209I209	1M	9/29/2010	34	0.09	5.726000	3.9000	9:45:54 AM	3.8780	4.1462	4.1000	4.1000
TBILL09.29.10a*	PIBL0310F085	1M	9/29/2010	34	0.09	4.781800	4.0000	3:42:57 PM	3.8486	4.1462	4.1000	4.1000
TBILL 10.06.10	PIBL0610D026	1M	10/6/2010	41	0.11					4.1522	4.0694	4.0753
TBILL 10.13.10	PIBL1209J217	2M	10/13/2010	48	0.13	132.701703	3.9101	2:35:01 PM	3.9841	4.1582	4.0389	4.0506
TBILL 10.20.10	PIBL0610D035	2M	10/20/2010	55	0.15	0.200000	3.8250	10:44:16 AM	3.8250	4.1642	4.0083	4.0260
TBILL 10.27.10	PIBL1209J226	2M	10/27/2010	62	0.17	95.213483	3.8150	2:49:21 PM	3.8843	4.1702	3.9778	4.0013
TBILL 11.03.10	PIBL0610E043	2M	11/3/2010	69	0.19	18.565480	3.8750	11:34:27 AM	3.8026	4.1762	3.9472	3.9766
TBILL 11.10.10	PIBL1209K233	2M	11/10/2010	76	0.21	2.573000	4.0000	3:36:18 PM	3.9734	4.1822	3.9167	3.9519
TBILL 11.17.10	PIBL0610E052	3M	11/17/2010	83	0.23	14.944000	3.9250	3:58:54 PM	3.9757	4.1882	3.8861	3.9273
TBILL 11.24.10*	PIBL1209K242	3M	11/24/2010	90	0.25	332.243019	3.9111	3:10:45 PM	3.8644	4.1942	3.8556	3.9026
TBILL 12.01.10	PIBL0610F060	3M	12/1/2010	97	0.27	91.999100	3.9750	3:30:41 PM	4.0285	4.2100	3.8936	3.9259
TBILL 12.08.10	PIBL1209L250	4M	12/8/2010	104	0.28	174.615108	4.5000	3:46:59 PM	4.0738	4.2257	3.9316	3.9492
TBILL 12.15.10	PIBL0610F079	4M	12/15/2010	111	0.30	2.555000	4.0250	2:13:55 PM	4.0250	4.2414	3.9697	3.9726
TBILL 12.29.10	PIBL0610F088	4M	12/29/2010	125	0.34	219.164366	4.2500	3:36:07 PM	4.1990	4.2729	4.0457	4.0192
TBILL 01.12.11	PIBL1210A018	5M	1/12/2011	139	0.38	35.536247	4.1000	3:25:13 PM	4.1166	4.3044	4.1218	4.0659
TBILL 01.26.11	PIBL1210A027	5M	1/26/2011	153	0.42	4.358455	4.2010	11:56:33 AM	4.2010	4.3359	4.1979	4.1125
TBILL 02.09.11	PIBL1210B035	5M	2/9/2011	167	0.46	30.155000	4.2565	3:39:58 PM	4.2623	4.3674	4.2739	4.1592
TBILL 02.23.11*	PIBL1210B044	6M	2/23/2011	181	0.50	98.122980	4.2530	3:21:11 PM	4.2058	4.3988	4.3500	4.2058
TBILL 03.09.11	PIBL1210C052	7M	3/9/2011	195	0.53	16.508013	4.2800	2:16:41 PM	4.2939	4.4210	4.3616	4.2292
TBILL 03.23.11	PIBL1210C061	7M	3/23/2011	209	0.57	49.127400	4.3000	3:24:44 PM	4.2884	4.4431	4.3731	4.2525
TBILL 04.06.11	PIBL1210D079	8M	4/6/2011	223	0.61	1.361000	4.2500	10:26:04 AM	4.2578	4.4652	4.3847	4.2759
TBILL 04.20.11	PIBL1210D088	8M	4/20/2011	237	0.65					4.4874	4.3963	4.2993
TBILL 05.18.11	PIBL1210E103	9M	5/18/2011	265	0.73	0.010000	4.4250	3:31:58 PM	4.4250	4.5316	4.4194	4.3460
TBILL 06.15.11	PIBL1210F120	10M	6/15/2011	293	0.80	36.829849	4.3500	3:24:32 PM	4.3691	4.5759	4.4426	4.3927
TBILL 06.29.11	PIBL1210F139	10M	6/29/2011	307	0.84	201.614500	4.4000	3:39:53 PM	4.4991	4.5980	4.4542	4.4160
TBILL 07.13.11	PIBL1210G147	11M	7/13/2011	321	0.88					4.6201	4.4657	4.4394
TBILL 07.27.11	PIBL1210G156	11M	7/27/2011	335	0.92					4.6423	4.4773	4.4628
TBILL 08.10.11	PIBL1210H164	1Y	8/10/2011	349	0.96	36.555800	4.5000	3:04:29 PM	4.5000	4.6644	4.4889	4.4861
TBILL 08.24.11*	PIBL1210H173	1Y	8/24/2011	363	0.99	252.439685	4.5358	3:41:52 PM	4.5108	4.6865	4.5004	4.5095