

Interpolated Bills
August 26, 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	12	0.03	1004.294062	3.8000	11:59:59 AM	3.9991	4.0456	3.9996	3.9994
TBILL 09.15.10	PIBL0310F076	<1M	9/15/2010	19	0.05	50.000000	3.9250	2:01:17 PM	3.9250	4.0746	3.9993	3.9990
TBILL 09.22.10	PIBL0610C018	1M	9/22/2010	26	0.07	840.000000	4.0000	2:47:35 PM	4.0000	4.1037	3.9991	3.9986
TBILL 09.29.10	PIBL1209I209	1M	9/29/2010	33	0.09	38.359000	3.9500	2:58:20 PM	3.9452	4.1327	3.9988	3.9982
TBILL09.29.10a*	PIBL0310F085	1M	9/29/2010	33	0.09	2.358500	3.8500	12:17:06 PM	3.8500	4.1327	3.9988	3.9982
TBILL 10.06.10	PIBL0610D026	1M	10/6/2010	40	0.11	520.000000	4.0000	11:59:45 AM	4.0000	4.1367	3.9975	3.9953
TBILL 10.13.10	PIBL1209J217	2M	10/13/2010	47	0.13	438.455282	3.8501	3:30:47 PM	4.0086	4.1407	3.9961	3.9924
TBILL 10.20.10	PIBL0610D035	2M	10/20/2010	54	0.15					4.1447	3.9948	3.9895
TBILL 10.27.10	PIBL1209J226	2M	10/27/2010	61	0.17	4.785226	3.8000	11:10:34 AM	3.8000	4.1488	3.9935	3.9866
TBILL 11.03.10	PIBL0610E043	2M	11/3/2010	68	0.19	12.796000	3.8500	2:18:28 PM	3.8984	4.1528	3.9921	3.9837
TBILL 11.10.10	PIBL1209K233	2M	11/10/2010	75	0.21	2.489000	3.9250	10:42:24 AM	3.9161	4.1568	3.9908	3.9808
TBILL 11.17.10	PIBL0610E052	3M	11/17/2010	82	0.22	68.746000	4.0000	11:11:26 AM	4.0306	4.1608	3.9895	3.9779
TBILL 11.24.10	PIBL1209K242	3M	11/24/2010	89	0.24	35.951459	3.9000	3:39:09 PM	3.8728	4.1648	3.9881	3.9750
TBILL 12.01.10*	PIBL0610F060	3M	12/1/2010	96	0.26	6.358000	3.9000	2:38:14 PM	3.9000	4.1688	3.9868	3.9720
TBILL 12.08.10	PIBL1209L250	4M	12/8/2010	103	0.28	33.443121	4.0000	11:22:18 AM	3.9225	4.1876	4.0171	4.0035
TBILL 12.15.10	PIBL0610F079	4M	12/15/2010	110	0.30	5.552839	4.0500	3:21:32 PM	4.0727	4.2063	4.0473	4.0350
TBILL 12.29.10	PIBL0610F088	4M	12/29/2010	124	0.34	22.220000	4.1750	3:59:48 PM	4.1707	4.2437	4.1079	4.0980
TBILL 01.12.11	PIBL1210A018	5M	1/12/2011	138	0.38	227.649194	4.0000	2:39:04 PM	4.1202	4.2812	4.1684	4.1610
TBILL 01.26.11	PIBL1210A027	5M	1/26/2011	152	0.42	10.138000	4.1500	3:36:52 PM	4.0800	4.3186	4.2289	4.2240
TBILL 02.09.11	PIBL1210B035	5M	2/9/2011	166	0.45	0.420000	4.6000	11:13:12 AM	4.6000	4.3560	4.2895	4.2870
TBILL 02.23.11*	PIBL1210B044	6M	2/23/2011	180	0.49	49.661000	4.2266	3:37:52 PM	4.2220	4.3935	4.3500	4.3500
TBILL 03.09.11	PIBL1210C052	7M	3/9/2011	194	0.53					4.4148	4.3623	4.3621
TBILL 03.23.11	PIBL1210C061	7M	3/23/2011	208	0.57	20.565500	4.2750	3:18:37 PM	4.2777	4.4362	4.3747	4.3743
TBILL 04.06.11	PIBL1210D079	8M	4/6/2011	222	0.61	0.869000	4.5500	3:21:35 PM	4.4910	4.4575	4.3870	4.3864
TBILL 04.20.11	PIBL1210D088	8M	4/20/2011	236	0.65	100.000000	4.3500	3:12:25 PM	4.3500	4.4789	4.3993	4.3986
TBILL 05.18.11	PIBL1210E103	9M	5/18/2011	264	0.72					4.5216	4.4240	4.4228
TBILL 06.15.11	PIBL1210F120	10M	6/15/2011	292	0.80	200.000000	4.4000	3:28:49 PM	4.4000	4.5643	4.4487	4.4471
TBILL 06.29.11	PIBL1210F139	10M	6/29/2011	306	0.84	10.691000	4.4000	3:18:53 PM	4.3864	4.5857	4.4610	4.4593
TBILL 07.13.11	PIBL1210G147	11M	7/13/2011	320	0.88					4.6071	4.4733	4.4714
TBILL 07.27.11	PIBL1210G156	11M	7/27/2011	334	0.92	0.052000	4.3500	10:01:49 AM	4.3500	4.6284	4.4857	4.4835
TBILL 08.10.11	PIBL1210H164	1Y	8/10/2011	348	0.95	16.400000	4.5007	3:21:55 PM	4.5062	4.6498	4.4980	4.4957
TBILL 08.24.11*	PIBL1210H173	1Y	8/24/2011	362	0.99	104.125379	4.5063	3:26:18 PM	4.5081	4.6712	4.5103	4.5078