

Interpolated Bills  
August 31, 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	7	0.02	0.005662	3.8000	3:40:35 PM	3.8000	4.0261	3.9956	3.9954
TBILL 09.15.10	PIBL0310F076	<1M	9/15/2010	14	0.04	6.255000	3.9000	2:13:10 PM	3.9119	4.0566	3.9904	3.9901
TBILL 09.22.10	PIBL0610C018	<1M	9/22/2010	21	0.06					4.0871	3.9853	3.9848
TBILL 09.29.10	PIBL1209I209	1M	9/29/2010	28	0.08	300.000000	3.9750	10:55:02 AM	3.9750	4.1176	3.9801	3.9794
TBILL09.29.10a	PIBL0310F085	1M	9/29/2010	28	0.08	52.157000	3.8250	3:55:18 PM	3.9688	4.1176	3.9801	3.9794
TBILL 10.06.10*	PIBL0610D026	1M	10/6/2010	35	0.10					4.1481	3.9750	3.9741
TBILL 10.13.10	PIBL1209J217	1M	10/13/2010	42	0.12					4.1495	3.9906	3.9898
TBILL 10.20.10	PIBL0610D035	2M	10/20/2010	49	0.13	0.071000	4.4000	9:54:34 AM	4.4000	4.1510	4.0062	4.0056
TBILL 10.27.10	PIBL1209J226	2M	10/27/2010	56	0.15	20.802110	3.8000	3:59:18 PM	3.8157	4.1524	4.0219	4.0213
TBILL 11.03.10	PIBL0610E043	2M	11/3/2010	63	0.17	0.031000	4.4000	9:52:21 AM	4.4000	4.1538	4.0375	4.0370
TBILL 11.10.10	PIBL1209K233	2M	11/10/2010	70	0.19	0.232000	4.0000	3:47:45 PM	4.0000	4.1553	4.0531	4.0528
TBILL 11.17.10	PIBL0610E052	2M	11/17/2010	77	0.21					4.1567	4.0687	4.0685
TBILL 11.24.10	PIBL1209K242	3M	11/24/2010	84	0.23	0.705000	4.5000	10:47:39 AM	4.3002	4.1582	4.0844	4.0843
TBILL 12.01.10*	PIBL0610F060	3M	12/1/2010	91	0.25	3.222000	3.8260	3:33:56 PM	3.8259	4.1596	4.1000	4.1000
TBILL 12.08.10	PIBL1209L250	3M	12/8/2010	98	0.27	5.126035	4.0500	2:16:20 PM	3.8778	4.1781	4.1189	4.1159
TBILL 12.15.10	PIBL0610F079	4M	12/15/2010	105	0.29	30.374495	4.1000	3:46:57 PM	4.0754	4.1966	4.1379	4.1319
TBILL 12.29.10	PIBL0610F088	4M	12/29/2010	119	0.33	5.874100	4.0750	3:45:11 PM	4.0307	4.2337	4.1757	4.1638
TBILL 01.12.11	PIBL1210A018	5M	1/12/2011	133	0.36	2.607000	4.4500	9:51:28 AM	4.4500	4.2707	4.2136	4.1957
TBILL 01.26.11	PIBL1210A027	5M	1/26/2011	147	0.40					4.3077	4.2514	4.2276
TBILL 02.09.11	PIBL1210B035	5M	2/9/2011	161	0.44					4.3448	4.2893	4.2595
TBILL 02.23.11	PIBL1210B044	6M	2/23/2011	175	0.48	70.638307	4.3000	3:56:07 PM	4.2748	4.3818	4.3271	4.2914
TBILL 03.09.11*	PIBL1210C052	6M	3/9/2011	189	0.52	10.902000	4.2001	2:48:43 PM	4.2001	4.4188	4.3650	4.3233
TBILL 03.23.11	PIBL1210C061	7M	3/23/2011	203	0.56	5.400000	4.2500	11:13:11 AM	4.2500	4.4400	4.3787	4.3402
TBILL 04.06.11	PIBL1210D079	7M	4/6/2011	217	0.59					4.4612	4.3925	4.3572
TBILL 04.20.11	PIBL1210D088	8M	4/20/2011	231	0.63					4.4824	4.4062	4.3741
TBILL 05.18.11	PIBL1210E103	9M	5/18/2011	259	0.71	2.069000	4.3750	10:35:45 AM	4.3750	4.5248	4.4336	4.4080
TBILL 06.15.11	PIBL1210F120	10M	6/15/2011	287	0.79					4.5671	4.4611	4.4418
TBILL 06.29.11	PIBL1210F139	10M	6/29/2011	301	0.82	14.514000	4.3750	3:12:07 PM	4.4020	4.5883	4.4748	4.4588
TBILL 07.13.11	PIBL1210G147	11M	7/13/2011	315	0.86					4.6095	4.4885	4.4757
TBILL 07.27.11	PIBL1210G156	11M	7/27/2011	329	0.90					4.6307	4.5023	4.4926
TBILL 08.10.11	PIBL1210H164	11M	8/10/2011	343	0.94	89.105431	4.5000	2:52:37 PM	4.5276	4.6519	4.5160	4.5095
TBILL 08.24.11*	PIBL1210H173	1Y	8/24/2011	357	0.98	1085.471449	4.4650	3:48:34 PM	4.5265	4.6731	4.5297	4.5265