

Interpolated Bills
September 01, 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	6	0.02					4.0216	3.9989	3.9986
TBILL 09.15.10	PIBL0310F076	<1M	9/15/2010	13	0.04					4.0517	3.9974	3.9965
TBILL 09.22.10	PIBL0610C018	<1M	9/22/2010	20	0.05					4.0819	3.9958	3.9945
TBILL 09.29.10	PIBL1209I209	1M	9/29/2010	27	0.07	134.079000	3.9500	2:46:01 PM	3.9500	4.1121	3.9943	3.9925
TBILL09.29.10a	PIBL0310F085	1M	9/29/2010	27	0.07	1.009038	4.0000	10:25:39 AM	4.0000	4.1121	3.9943	3.9925
TBILL 10.06.10*	PIBL0610D026	1M	10/6/2010	34	0.09					4.1423	3.9928	3.9905
TBILL 10.13.10	PIBL1209J217	1M	10/13/2010	41	0.11	249.328017	3.9501	12:03:23 PM	4.0122	4.1459	4.0057	4.0036
TBILL 10.20.10	PIBL0610D035	2M	10/20/2010	48	0.13	0.500000	3.8000	10:54:34 AM	3.8000	4.1495	4.0187	4.0167
TBILL 10.27.10	PIBL1209J226	2M	10/27/2010	55	0.15	1.504000	3.8000	3:04:46 PM	3.8332	4.1531	4.0317	4.0299
TBILL 11.03.10	PIBL0610E043	2M	11/3/2010	62	0.17	0.204000	4.2500	10:51:19 AM	4.2500	4.1567	4.0446	4.0430
TBILL 11.10.10	PIBL1209K233	2M	11/10/2010	69	0.19	1261.395000	4.0000	3:12:05 PM	4.0648	4.1603	4.0576	4.0561
TBILL 11.17.10	PIBL0610E052	2M	11/17/2010	76	0.21	1098.556000	4.0250	3:43:14 PM	4.0500	4.1639	4.0706	4.0692
TBILL 11.24.10	PIBL1209K242	3M	11/24/2010	83	0.23	608.677000	3.8000	10:41:30 AM	4.0965	4.1675	4.0835	4.0824
TBILL 12.01.10*	PIBL0610F060	3M	12/1/2010	90	0.25	72.296304	3.8250	12:05:04 PM	4.0872	4.1712	4.0965	4.0955
TBILL 12.08.10	PIBL1209L250	3M	12/8/2010	97	0.27	1.372094	3.9000	11:44:53 AM	4.0691	4.1908	4.1120	4.1110
TBILL 12.15.10	PIBL0610F079	4M	12/15/2010	104	0.28	5.046000	4.1000	11:59:49 AM	4.1000	4.2104	4.1274	4.1266
TBILL 12.29.10	PIBL0610F088	4M	12/29/2010	118	0.32	12.100000	4.2500	2:37:14 PM	4.2500	4.2497	4.1584	4.1576
TBILL 01.12.11	PIBL1210A018	5M	1/12/2011	132	0.36	2.091000	4.4000	10:53:13 AM	4.4000	4.2890	4.1893	4.1887
TBILL 01.26.11	PIBL1210A027	5M	1/26/2011	146	0.40	6.100000	4.3000	2:37:36 PM	4.3000	4.3283	4.2202	4.2198
TBILL 02.09.11	PIBL1210B035	5M	2/9/2011	160	0.44	188.349021	4.3250	3:25:34 PM	4.3117	4.3676	4.2512	4.2508
TBILL 02.23.11	PIBL1210B044	6M	2/23/2011	174	0.48	114.971198	4.3201	2:57:52 PM	4.3131	4.4069	4.2821	4.2819
TBILL 03.09.11*	PIBL1210C052	6M	3/9/2011	188	0.52	0.661000	4.3000	3:16:18 PM	4.3000	4.4462	4.3130	4.3130
TBILL 03.23.11	PIBL1210C061	7M	3/23/2011	202	0.55	0.300000	4.2750	11:20:12 AM	4.2750	4.4627	4.3357	4.3265
TBILL 04.06.11	PIBL1210D079	7M	4/6/2011	216	0.59					4.4792	4.3584	4.3400
TBILL 04.20.11	PIBL1210D088	8M	4/20/2011	230	0.63					4.4958	4.3810	4.3535
TBILL 05.18.11	PIBL1210E103	9M	5/18/2011	258	0.71					4.5288	4.4264	4.3806
TBILL 06.15.11	PIBL1210F120	10M	6/15/2011	286	0.78					4.5619	4.4717	4.4076
TBILL 06.29.11	PIBL1210F139	10M	6/29/2011	300	0.82	2.530000	4.4000	3:39:02 PM	4.4000	4.5785	4.4943	4.4211
TBILL 07.13.11	PIBL1210G147	11M	7/13/2011	314	0.86	4.000000	4.4750	2:38:05 PM	4.4750	4.5950	4.5170	4.4347
TBILL 07.27.11	PIBL1210G156	11M	7/27/2011	328	0.90					4.6115	4.5397	4.4482
TBILL 08.10.11	PIBL1210H164	11M	8/10/2011	342	0.94	1.000000	4.4750	11:00:13 AM	4.4750	4.6281	4.5623	4.4617
TBILL 08.24.11*	PIBL1210H173	1Y	8/24/2011	356	0.98	161.684054	4.4800	3:37:03 PM	4.4752	4.6446	4.5850	4.4752