

Interpolated Bills  
September 02, 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	5	0.01	168.032000	3.8250	11:31:29 AM	3.8771	4.0178	4.0080	4.0070
TBILL 09.15.10	PIBL0310F076	<1M	9/15/2010	12	0.03					4.0489	4.0220	4.0191
TBILL 09.22.10	PIBL0610C018	<1M	9/22/2010	19	0.05					4.0800	4.0360	4.0313
TBILL 09.29.10	PIBL1209I209	1M	9/29/2010	26	0.07	16.286000	3.9550	11:15:52 AM	3.9264	4.1112	4.0500	4.0435
TBILL09.29.10a	PIBL0310F085	1M	9/29/2010	26	0.07	0.100392	4.5000	11:22:58 AM	4.5000	4.1112	4.0500	4.0435
TBILL 10.06.10*	PIBL0610D026	1M	10/6/2010	33	0.09					4.1423	4.0641	4.0557
TBILL 10.13.10	PIBL1209J217	1M	10/13/2010	40	0.11	154.275784	3.8101	3:36:16 PM	4.0690	4.1464	4.0672	4.0600
TBILL 10.20.10	PIBL0610D035	2M	10/20/2010	47	0.13					4.1505	4.0704	4.0644
TBILL 10.27.10	PIBL1209J226	2M	10/27/2010	54	0.15	1.203000	3.8500	2:40:58 PM	3.8500	4.1546	4.0735	4.0687
TBILL 11.03.10	PIBL0610E043	2M	11/3/2010	61	0.17					4.1587	4.0767	4.0731
TBILL 11.10.10	PIBL1209K233	2M	11/10/2010	68	0.19	0.502000	3.9250	10:59:41 AM	3.9250	4.1627	4.0799	4.0775
TBILL 11.17.10	PIBL0610E052	2M	11/17/2010	75	0.21	3.589000	3.9250	11:50:11 AM	3.9250	4.1668	4.0830	4.0818
TBILL 11.24.10	PIBL1209K242	3M	11/24/2010	82	0.22	210.074000	4.1150	11:29:53 AM	4.0912	4.1709	4.0862	4.0862
TBILL 12.01.10*	PIBL0610F060	3M	12/1/2010	89	0.24					4.1750	4.0893	4.0906
TBILL 12.08.10	PIBL1209L250	3M	12/8/2010	96	0.26	1.301488	4.0000	2:22:31 PM	3.9878	4.1939	4.1101	4.1112
TBILL 12.15.10	PIBL0610F079	4M	12/15/2010	103	0.28	2.451000	4.0250	3:07:25 PM	4.0559	4.2127	4.1309	4.1319
TBILL 12.29.10	PIBL0610F088	4M	12/29/2010	117	0.32	4.464500	4.0700	2:51:55 PM	4.0679	4.2505	4.1724	4.1733
TBILL 01.12.11	PIBL1210A018	5M	1/12/2011	131	0.36					4.2882	4.2139	4.2146
TBILL 01.26.11	PIBL1210A027	5M	1/26/2011	145	0.40	0.152000	4.1000	3:33:59 PM	4.1000	4.3260	4.2554	4.2560
TBILL 02.09.11	PIBL1210B035	5M	2/9/2011	159	0.44	32.180013	4.3155	3:58:45 PM	4.3018	4.3637	4.2970	4.2973
TBILL 02.23.11	PIBL1210B044	6M	2/23/2011	173	0.47	30.445000	4.3156	2:19:40 PM	4.2070	4.4015	4.3385	4.3387
TBILL 03.09.11*	PIBL1210C052	6M	3/9/2011	187	0.51	6.100000	4.3500	11:42:29 AM	4.3493	4.4392	4.3800	4.3800
TBILL 03.23.11	PIBL1210C061	7M	3/23/2011	201	0.55	32.125000	4.4000	2:54:07 PM	4.3981	4.4537	4.3907	4.3905
TBILL 04.06.11	PIBL1210D079	7M	4/6/2011	215	0.59	0.282000	4.5000	3:44:18 PM	4.3709	4.4682	4.4014	4.4011
TBILL 04.20.11	PIBL1210D088	8M	4/20/2011	229	0.63					4.4827	4.4122	4.4116
TBILL 05.18.11	PIBL1210E103	9M	5/18/2011	257	0.70	1.238280	4.3000	3:19:20 PM	4.3056	4.5117	4.4336	4.4327
TBILL 06.15.11	PIBL1210F120	10M	6/15/2011	285	0.78					4.5406	4.4551	4.4538
TBILL 06.29.11	PIBL1210F139	10M	6/29/2011	299	0.82	5.075000	4.3750	3:09:20 PM	4.3750	4.5551	4.4658	4.4644
TBILL 07.13.11	PIBL1210G147	11M	7/13/2011	313	0.86	8.000000	4.4750	2:55:29 PM	4.4750	4.5696	4.4765	4.4749
TBILL 07.27.11	PIBL1210G156	11M	7/27/2011	327	0.90					4.5841	4.4872	4.4855
TBILL 08.10.11	PIBL1210H164	11M	8/10/2011	341	0.93	1.130000	4.5000	10:54:26 AM	4.5000	4.5986	4.4979	4.4960
TBILL 08.24.11*	PIBL1210H173	1Y	8/24/2011	355	0.97	250.694000	4.4825	3:31:16 PM	4.5066	4.6131	4.5087	4.5066