

Interpolated Bills
September 06, 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	1						4.0000	4.0000	4.0000
TBILL 09.15.10	PIBL0310F076	<1M	9/15/2010	8	0.02	445.000000	3.9500	2:59:57 PM	3.9500	4.0223	4.0100	3.9954
TBILL 09.22.10	PIBL0610C018	<1M	9/22/2010	15	0.04	0.350407	3.8500	2:20:17 PM	3.8500	4.0446	4.0200	3.9908
TBILL 09.29.10	PIBL1209I209	<1M	9/29/2010	22	0.06	150.000000	3.9750	3:03:44 PM	3.9750	4.0669	4.0300	3.9862
TBILL 092910a	PIBL0310F085	<1M	9/29/2010	22	0.06	0.500871	3.7500	10:24:40 AM	3.7500	4.0669	4.0300	3.9862
TBILL 10.06.10	PIBL0610D026	1M	10/6/2010	29	0.08	383.000000	3.9800	3:32:45 PM	3.9800	4.0892	4.0400	3.9817
TBILL 10.13.10*	PIBL1209J217	1M	10/13/2010	36	0.10	161.122737	4.5000	3:49:11 PM	3.9701	4.1115	4.0500	3.9771
TBILL 10.20.10	PIBL0610D035	1M	10/20/2010	43	0.12					4.1192	4.0594	3.9890
TBILL 10.27.10	PIBL1209J226	2M	10/27/2010	50	0.14	0.200781	3.8500	9:30:19 AM	3.8500	4.1269	4.0688	4.0009
TBILL 11.03.10	PIBL0610E043	2M	11/3/2010	57	0.16	0.255000	4.2500	3:56:12 PM	4.2500	4.1346	4.0781	4.0127
TBILL 11.10.10	PIBL1209K233	2M	11/10/2010	64	0.18	8.561000	3.9000	10:48:14 AM	3.9000	4.1423	4.0875	4.0246
TBILL 11.17.10	PIBL0610E052	2M	11/17/2010	71	0.19	6.117500	4.0750	11:35:24 AM	4.0750	4.1500	4.0969	4.0365
TBILL 11.24.10	PIBL1209K242	2M	11/24/2010	78	0.21	14.899612	4.0000	11:55:23 AM	4.1572	4.1577	4.1063	4.0484
TBILL 12.01.10	PIBL0610F060	3M	12/1/2010	85	0.23	165.895900	4.0750	12:11:29 PM	4.0577	4.1654	4.1156	4.0603
TBILL 12.08.10*	PIBL1209L250	3M	12/8/2010	92	0.25	870.000000	4.0750	11:58:56 AM	4.0750	4.1731	4.1250	4.0722
TBILL 12.15.10	PIBL0610F079	3M	12/15/2010	99	0.27					4.1897	4.1423	4.0936
TBILL 12.29.10	PIBL0610F088	4M	12/29/2010	113	0.31	5.000000	4.1052	2:14:37 PM	4.1052	4.2230	4.1769	4.1363
TBILL 01.12.11	PIBL1210A018	4M	1/12/2011	127	0.35	100.000000	4.2000	3:34:28 PM	4.2000	4.2564	4.2115	4.1791
TBILL 01.26.11	PIBL1210A027	5M	1/26/2011	141	0.39	500.000000	4.2100	3:35:01 PM	4.2100	4.2897	4.2462	4.2218
TBILL 02.09.11	PIBL1210B035	5M	2/9/2011	155	0.42	164.507468	4.2750	3:51:51 PM	4.2408	4.3230	4.2808	4.2645
TBILL 02.23.11	PIBL1210B044	5M	2/23/2011	169	0.46	613.112000	4.3157	3:54:55 PM	4.3120	4.3563	4.3154	4.3073
TBILL 03.09.11*	PIBL1210C052	6M	3/9/2011	183	0.50					4.3896	4.3500	4.3500
TBILL 03.23.11	PIBL1210C061	7M	3/23/2011	197	0.54	0.600000	4.1750	3:32:48 PM	4.1800	4.4107	4.3687	4.3592
TBILL 04.06.11	PIBL1210D079	7M	4/6/2011	211	0.58	1.028000	4.4000	11:58:48 AM	4.4000	4.4317	4.3875	4.3684
TBILL 04.20.11	PIBL1210D088	8M	4/20/2011	225	0.62					4.4528	4.4062	4.3776
TBILL 05.18.11	PIBL1210E103	9M	5/18/2011	253	0.69					4.4949	4.4437	4.3960
TBILL 06.15.11	PIBL1210F120	9M	6/15/2011	281	0.77	116.700000	4.4500	3:18:52 PM	4.4227	4.5370	4.4812	4.4144
TBILL 06.29.11	PIBL1210F139	10M	6/29/2011	295	0.81	0.115000	4.2750	11:57:13 AM	4.2750	4.5581	4.5000	4.4236
TBILL 07.13.11	PIBL1210G147	10M	7/13/2011	309	0.85					4.5791	4.5187	4.4328
TBILL 07.27.11	PIBL1210G156	11M	7/27/2011	323	0.88	100.630000	4.4600	3:17:59 PM	4.4600	4.6002	4.5375	4.4420
TBILL 08.10.11	PIBL1210H164	11M	8/10/2011	337	0.92	101.550000	4.4700	3:18:24 PM	4.4715	4.6212	4.5562	4.4513
TBILL 08.24.11*	PIBL1210H173	1Y	8/24/2011	351	0.96	784.163134	4.4600	4:03:33 PM	4.4605	4.6423	4.5750	4.4605