

Interpolated Bills
August 10, 2010

Instrument Name	ISIN	Tenor	Maturity	Days	YRS	D. Vol (MM)	Last Yield	Traded Time	W. Ave	PDSI-F	PDSI-R1	PDSI-R2
TBILL 08.18.10	PIBL0310E059	<1M	8/18/2010	7	0.02					4.0153	4.0044	3.9824
TBILL 08.25.10	PIBL1209H175	<1M	8/25/2010	14	0.04	111.041000	3.7500	11:49:26 AM	3.8851	4.0331	4.0096	3.9618
TBILL 09.08.10	PIBL1209I183	1M	9/8/2010	28	0.08	8.381000	4.3000	2:02:41 PM	4.3585	4.0687	4.0199	3.9206
TBILL 09.15.10*	PIBL0310F076	1M	9/15/2010	35	0.10					4.0865	4.0250	3.9000
TBILL 09.22.10	PIBL0610C018	1M	9/22/2010	42	0.12	1.066000	3.7000	3:39:00 PM	3.7000	4.0918	4.0102	3.9021
TBILL 09.29.10	PIBL1209I209	2M	9/29/2010	49	0.13	151.141000	3.8000	2:43:36 PM	3.9078	4.0971	3.9954	3.9042
TBILL09.29.10a	PIBL0310F085	2M	9/29/2010	49	0.13	103.508921	3.8000	2:42:59 PM	3.9665	4.0971	3.9954	3.9042
TBILL 10.06.10	PIBL0610D026	2M	10/6/2010	56	0.15	121.296000	3.9050	11:51:26 AM	3.9455	4.1024	3.9807	3.9064
TBILL 10.13.10	PIBL1209J217	2M	10/13/2010	63	0.17	16.367700	3.9750	3:31:43 PM	3.9819	4.1077	3.9659	3.9085
TBILL 10.20.10	PIBL0610D035	2M	10/20/2010	70	0.19	63.194000	3.9500	3:53:14 PM	3.9698	4.1130	3.9511	3.9106
TBILL 10.27.10	PIBL1209J226	2M	10/27/2010	77	0.21	45.194089	4.0000	3:06:02 PM	3.9968	4.1183	3.9363	3.9127
TBILL 11.03.10	PIBL0610E043	3M	11/3/2010	84	0.23	32.662000	3.9200	12:44:08 PM	3.9020	4.1236	3.9215	3.9148
TBILL 11.10.10*	PIBL1209K233	3M	11/10/2010	91	0.25	70.361269	3.9500	3:22:29 PM	3.9239	4.1288	3.9067	3.9170
TBILL 11.17.10	PIBL0610E052	3M	11/17/2010	98	0.27					4.1460	3.9370	3.9430
TBILL 11.24.10	PIBL1209K242	4M	11/24/2010	105	0.29	1072.926222	3.9750	11:21:55 AM	4.0528	4.1632	3.9672	3.9690
TBILL 12.01.10	PIBL0610F060	4M	12/1/2010	112	0.31	14.004700	4.1000	2:23:10 PM	4.0951	4.1803	3.9975	3.9950
TBILL 12.08.10	PIBL1209L250	4M	12/8/2010	119	0.33	1000.391000	4.7000	3:04:47 PM	4.0752	4.1975	4.0277	4.0210
TBILL 12.15.10	PIBL0610F079	4M	12/15/2010	126	0.35	3.180000	4.0750	11:26:16 AM	4.0750	4.2146	4.0580	4.0470
TBILL 12.29.10	PIBL0610F088	5M	12/29/2010	140	0.38	36.252100	4.1110	3:20:56 PM	4.1074	4.2490	4.1185	4.0990
TBILL 01.12.11	PIBL1210A018	5M	1/12/2011	154	0.42	51.166103	4.1750	3:08:01 PM	4.1744	4.2833	4.1790	4.1510
TBILL 01.26.11	PIBL1210A027	5M	1/26/2011	168	0.46	25.428864	4.2050	2:58:02 PM	4.2045	4.3176	4.2395	4.2030
TBILL 02.09.11*	PIBL1210B035	6M	2/9/2011	182	0.50	75.078341	4.2557	3:07:02 PM	4.2551	4.3519	4.3000	4.2551
TBILL 02.23.11	PIBL1210B044	7M	2/23/2011	196	0.54					4.3753	4.3150	4.2721
TBILL 03.09.11	PIBL1210C052	7M	3/9/2011	210	0.58	8.835000	4.2755	2:09:15 PM	4.2755	4.3987	4.3300	4.2891
TBILL 03.23.11	PIBL1210C061	8M	3/23/2011	224	0.61	45.619900	4.3000	3:45:58 PM	4.3152	4.4220	4.3450	4.3061
TBILL 04.06.11	PIBL1210D079	8M	4/6/2011	238	0.65					4.4454	4.3600	4.3231
TBILL 04.20.11	PIBL1210D088	9M	4/20/2011	252	0.69	2.533500	4.3000	2:56:44 PM	4.2898	4.4688	4.3750	4.3401
TBILL 05.18.11	PIBL1210E103	9M	5/18/2011	280	0.77					4.5155	4.4050	4.3742
TBILL 06.15.11	PIBL1210F120	10M	6/15/2011	308	0.84					4.5623	4.4350	4.4082
TBILL 06.29.11	PIBL1210F139	11M	6/29/2011	322	0.88	4.000000	4.3750	2:56:14 PM	4.3750	4.5857	4.4500	4.4252
TBILL 07.13.11	PIBL1210G147	11M	7/13/2011	336	0.92	1.446000	4.4500	11:53:48 AM	4.4500	4.6090	4.4650	4.4422
TBILL 07.27.11	PIBL1210G156	1Y	7/27/2011	350	0.96	11.231459	4.3900	3:09:01 PM	4.3868	4.6324	4.4800	4.4592
TBILL 08.10.11*	PIBL1210H164	1Y	8/10/2011	364	1.00	251.786336	4.4301	3:42:22 PM	4.4792	4.6558	4.4950	4.4762