

Interpolated Bills  
August 04, 2010

Instrument Name	ISIN	Tenor	Maturity	Days	YRS	D. Vol (MM)	Last Yield	Traded Time	W. Ave	PDSI-F	PDSI-R1	PDSI-R2
TBILL 08.11.10	PIBL1209H166	<1M	8/11/2010	6	0.02					4.0087	4.0000	3.9848
TBILL 08.18.10	PIBL0310E059	<1M	8/18/2010	13	0.04	0.700018	3.7000	2:10:57 PM	3.7000	4.0210	4.0000	3.9636
TBILL 08.25.10	PIBL1209H175	<1M	8/25/2010	20	0.05	6.337374	4.4900	3:45:32 PM	4.0115	4.0332	4.0000	3.9424
TBILL 09.08.10*	PIBL1209I183	1M	9/8/2010	34	0.09	24.348000	3.8000	4:10:19 PM	3.8819	4.0577	4.0000	3.9000
TBILL 09.15.10	PIBL0310F076	1M	9/15/2010	41	0.11	2.655577	3.6250	11:11:13 AM	3.7097	4.0675	3.9818	3.8947
TBILL 09.22.10	PIBL0610C018	2M	9/22/2010	48	0.13	121.725000	3.9250	11:45:52 AM	3.9065	4.0774	3.9635	3.8895
TBILL 09.29.10	PIBL1209I209	2M	9/29/2010	55	0.15	0.500000	3.9500	11:02:47 AM	3.9500	4.0873	3.9453	3.8842
TBILL09.29.10a	PIBL0310F085	2M	9/29/2010	55	0.15	1.476218	3.8000	2:11:07 PM	3.8206	4.0873	3.9453	3.8842
TBILL 10.06.10	PIBL0610D026	2M	10/6/2010	62	0.17					4.0971	3.9270	3.8789
TBILL 10.13.10	PIBL1209J217	2M	10/13/2010	69	0.19					4.1070	3.9088	3.8737
TBILL 10.20.10	PIBL0610D035	2M	10/20/2010	76	0.21					4.1168	3.8905	3.8684
TBILL 10.27.10	PIBL1209J226	3M	10/27/2010	83	0.23	233.166000	4.0000	2:13:57 PM	3.8429	4.1267	3.8723	3.8631
TBILL 11.03.10*	PIBL0610E043	3M	11/3/2010	90	0.25	35.491429	3.9500	3:47:55 PM	3.9556	4.1365	3.8540	3.8578
TBILL 11.10.10	PIBL1209K233	3M	11/10/2010	97	0.27	0.443000	3.9000	9:58:49 AM	3.9000	4.1532	3.8846	3.8876
TBILL 11.17.10	PIBL0610E052	4M	11/17/2010	104	0.28	1.534199	3.9750	3:43:45 PM	3.9750	4.1699	3.9151	3.9175
TBILL 11.24.10	PIBL1209K242	4M	11/24/2010	111	0.30	6.686000	4.0000	12:05:29 PM	3.9962	4.1866	3.9457	3.9473
TBILL 12.01.10	PIBL0610F060	4M	12/1/2010	118	0.32					4.2034	3.9762	3.9771
TBILL 12.08.10	PIBL1209L250	4M	12/8/2010	125	0.34	0.150000	4.6500	12:03:47 PM	4.6500	4.2201	4.0067	4.0069
TBILL 12.15.10	PIBL0610F079	5M	12/15/2010	132	0.36	3.462000	4.1000	3:44:57 PM	4.1438	4.2368	4.0373	4.0367
TBILL 12.29.10	PIBL0610F088	5M	12/29/2010	146	0.40	89.767937	4.2000	3:55:09 PM	4.1989	4.2702	4.0984	4.0963
TBILL 01.12.11	PIBL1210A018	5M	1/12/2011	160	0.44	34.985000	4.1250	10:57:15 AM	4.0705	4.3036	4.1595	4.1559
TBILL 01.26.11	PIBL1210A027	6M	1/26/2011	174	0.48	378.512000	4.2500	3:54:15 PM	4.2752	4.3370	4.2206	4.2155
TBILL 02.09.11*	PIBL1210B035	6M	2/9/2011	188	0.52	0.203000	4.2000	10:21:38 AM	4.2000	4.3704	4.2816	4.2751
TBILL 02.23.11	PIBL1210B044	7M	2/23/2011	202	0.55					4.3945	4.3082	4.2865
TBILL 03.09.11	PIBL1210C052	7M	3/9/2011	216	0.59	45.060000	4.3750	12:08:31 PM	4.3665	4.4186	4.3347	4.2978
TBILL 03.23.11	PIBL1210C061	8M	3/23/2011	230	0.63					4.4427	4.3612	4.3092
TBILL 04.06.11	PIBL1210D079	8M	4/6/2011	244	0.67	0.090000	4.5000	2:53:17 PM	4.5000	4.4668	4.3878	4.3206
TBILL 04.20.11	PIBL1210D088	9M	4/20/2011	258	0.71					4.4909	4.4143	4.3319
TBILL 05.18.11	PIBL1210E103	10M	5/18/2011	286	0.78					4.5391	4.4674	4.3547
TBILL 06.15.11	PIBL1210F120	11M	6/15/2011	314	0.86					4.5873	4.5204	4.3774
TBILL 06.29.11	PIBL1210F139	11M	6/29/2011	328	0.90	16.183700	4.4250	3:30:33 PM	4.3916	4.6114	4.5469	4.3888
TBILL 07.13.11	PIBL1210G147	11M	7/13/2011	342	0.94	2.787791	4.4550	2:54:27 PM	4.4698	4.6355	4.5735	4.4001
TBILL 07.27.11*	PIBL1210G156	1Y	7/27/2011	356	0.98	63.148400	4.4000	3:57:59 PM	4.4089	4.6596	4.6000	4.4115