

Interpolated Bills
August 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 08.11.10	PIBL1209H166	<1M	8/11/2010	2	0.01					4.0029	4.0014	3.9972
TBILL 08.18.10	PIBL0310E059	<1M	8/18/2010	9	0.02					4.0235	4.0111	3.9778
TBILL 08.25.10	PIBL1209H175	<1M	8/25/2010	16	0.04	4.142000	3.9000	11:04:36 AM	3.9291	4.0441	4.0208	3.9583
TBILL 09.08.10	PIBL1209I183	1M	9/8/2010	30	0.08					4.0852	4.0403	3.9194
TBILL 09.15.10*	PIBL0310F076	1M	9/15/2010	37	0.10					4.1058	4.0500	3.9000
TBILL 09.22.10	PIBL0610C018	1M	9/22/2010	44	0.12					4.1105	4.0563	3.9250
TBILL 09.29.10	PIBL1209I209	2M	9/29/2010	51	0.14	102.167000	3.8500	11:27:34 AM	3.9626	4.1152	4.0625	3.9500
TBILL09.29.10a	PIBL0310F085	2M	9/29/2010	51	0.14	12.902000	3.8500	11:08:20 AM	3.8500	4.1152	4.0625	3.9500
TBILL 10.06.10	PIBL0610D026	2M	10/6/2010	58	0.16					4.1199	4.0688	3.9750
TBILL 10.13.10	PIBL1209J217	2M	10/13/2010	65	0.18	43.081411	3.9000	2:01:48 PM	3.9969	4.1246	4.0750	4.0000
TBILL 10.20.10	PIBL0610D035	2M	10/20/2010	72	0.20	13.448702	3.9250	10:21:38 AM	3.9313	4.1293	4.0813	4.0250
TBILL 10.27.10	PIBL1209J226	2M	10/27/2010	79	0.22	5.170000	3.8000	10:43:51 AM	3.9135	4.1340	4.0875	4.0500
TBILL 11.03.10	PIBL0610E043	3M	11/3/2010	86	0.24	1.530000	3.9250	3:30:07 PM	3.9418	4.1387	4.0937	4.0750
TBILL 11.10.10*	PIBL1209K233	3M	11/10/2010	93	0.25					4.1435	4.1000	4.1000
TBILL 11.17.10	PIBL0610E052	3M	11/17/2010	100	0.27	1.443000	3.9500	2:56:05 PM	3.9500	4.1599	4.1154	4.1154
TBILL 11.24.10	PIBL1209K242	4M	11/24/2010	107	0.29					4.1764	4.1308	4.1308
TBILL 12.01.10	PIBL0610F060	4M	12/1/2010	114	0.31	1.616000	4.0750	10:55:42 AM	4.0750	4.1929	4.1462	4.1462
TBILL 12.08.10	PIBL1209L250	4M	12/8/2010	121	0.33					4.2094	4.1615	4.1615
TBILL 12.15.10	PIBL0610F079	4M	12/15/2010	128	0.35					4.2259	4.1769	4.1769
TBILL 12.29.10	PIBL0610F088	5M	12/29/2010	142	0.39	563.438313	4.1850	3:14:32 PM	4.1846	4.2588	4.2077	4.2077
TBILL 01.12.11	PIBL1210A018	5M	1/12/2011	156	0.43	0.607660	4.1000	2:59:59 PM	4.1329	4.2918	4.2385	4.2385
TBILL 01.26.11	PIBL1210A027	5M	1/26/2011	170	0.47	3.399000	4.1800	2:25:51 PM	4.1800	4.3247	4.2692	4.2692
TBILL 02.09.11*	PIBL1210B035	6M	2/9/2011	184	0.50	0.609000	4.1500	10:22:42 AM	4.1500	4.3577	4.3000	4.3000
TBILL 02.23.11	PIBL1210B044	7M	2/23/2011	198	0.54					4.3813	4.3250	4.3250
TBILL 03.09.11	PIBL1210C052	7M	3/9/2011	212	0.58					4.4049	4.3500	4.3500
TBILL 03.23.11	PIBL1210C061	8M	3/23/2011	226	0.62	5.116000	4.3000	3:27:24 PM	4.2658	4.4285	4.3750	4.3750
TBILL 04.06.11	PIBL1210D079	8M	4/6/2011	240	0.66					4.4521	4.4000	4.4000
TBILL 04.20.11	PIBL1210D088	9M	4/20/2011	254	0.70					4.4756	4.4250	4.4250
TBILL 05.18.11	PIBL1210E103	9M	5/18/2011	282	0.77					4.5228	4.4750	4.4750
TBILL 06.15.11	PIBL1210F120	10M	6/15/2011	310	0.85	4.832000	4.3500	3:34:03 PM	4.3500	4.5700	4.5250	4.5250
TBILL 06.29.11	PIBL1210F139	11M	6/29/2011	324	0.89	7.802000	4.4000	3:26:55 PM	4.4104	4.5936	4.5500	4.5500
TBILL 07.13.11	PIBL1210G147	11M	7/13/2011	338	0.93	1.720000	4.4000	11:00:20 AM	4.4064	4.6172	4.5750	4.5750
TBILL 07.27.11*	PIBL1210G156	1Y	7/27/2011	352	0.96	3.146000	4.4000	3:00:08 PM	4.4000	4.6408	4.6000	4.6000