

Interpolated Bills
August 09, 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	1						4.0000	4.0000	4.0000
TBILL 08.18.10	PIBL0310E059	<1M	8/18/2010	8	0.02					4.0155	4.0000	3.9800
TBILL 08.25.10	PIBL1209H175	<1M	8/25/2010	15	0.04	4.627289	3.7000	11:16:02 AM	3.6608	4.0309	4.0000	3.9600
TBILL 09.08.10	PIBL1209I183	1M	9/8/2010	29	0.08					4.0618	4.0000	3.9200
TBILL 09.15.10*	PIBL0310F076	1M	9/15/2010	36	0.10	0.005912	4.0000	10:52:11 AM	4.0000	4.0773	4.0000	3.9000
TBILL 09.22.10	PIBL0610C018	1M	9/22/2010	43	0.12	2.566000	3.9150	11:17:16 AM	3.9150	4.0823	4.0063	3.9168
TBILL 09.29.10	PIBL1209I209	2M	9/29/2010	50	0.14	2.007708	3.8000	11:01:22 AM	3.8000	4.0873	4.0125	3.9337
TBILL09.29.10a	PIBL0310F085	2M	9/29/2010	50	0.14	0.502000	3.8250	9:29:47 AM	3.8250	4.0873	4.0125	3.9337
TBILL 10.06.10	PIBL0610D026	2M	10/6/2010	57	0.16					4.0923	4.0188	3.9505
TBILL 10.13.10	PIBL1209J217	2M	10/13/2010	64	0.18	0.625649	3.8150	10:25:29 AM	3.8150	4.0973	4.0250	3.9673
TBILL 10.20.10	PIBL0610D035	2M	10/20/2010	71	0.19					4.1023	4.0313	3.9842
TBILL 10.27.10	PIBL1209J226	2M	10/27/2010	78	0.21	2.322000	3.9100	3:27:23 PM	3.9922	4.1073	4.0375	4.0010
TBILL 11.03.10	PIBL0610E043	3M	11/3/2010	85	0.23	795.144000	4.0350	4:08:19 PM	4.0347	4.1123	4.0438	4.0178
TBILL 11.10.10*	PIBL1209K233	3M	11/10/2010	92	0.25					4.1173	4.0500	4.0347
TBILL 11.17.10	PIBL0610E052	3M	11/17/2010	99	0.27					4.1351	4.0692	4.0551
TBILL 11.24.10	PIBL1209K242	4M	11/24/2010	106	0.29	10.270000	4.2500	11:14:04 AM	4.2500	4.1529	4.0885	4.0755
TBILL 12.01.10	PIBL0610F060	4M	12/1/2010	113	0.31	2.000000	4.0750	3:35:07 PM	4.0750	4.1707	4.1077	4.0959
TBILL 12.08.10	PIBL1209L250	4M	12/8/2010	120	0.33					4.1886	4.1269	4.1163
TBILL 12.15.10	PIBL0610F079	4M	12/15/2010	127	0.35					4.2064	4.1462	4.1367
TBILL 12.29.10	PIBL0610F088	5M	12/29/2010	141	0.39	6.304200	4.0501	11:52:09 AM	4.1226	4.2420	4.1846	4.1775
TBILL 01.12.11	PIBL1210A018	5M	1/12/2011	155	0.42	1.892000	4.3000	3:43:37 PM	4.0857	4.2776	4.2231	4.2184
TBILL 01.26.11	PIBL1210A027	5M	1/26/2011	169	0.46	2.516000	4.5000	2:20:08 PM	4.4596	4.3132	4.2615	4.2592
TBILL 02.09.11*	PIBL1210B035	6M	2/9/2011	183	0.50					4.3488	4.3000	4.3000
TBILL 02.23.11	PIBL1210B044	7M	2/23/2011	197	0.54					4.3751	4.3250	4.3250
TBILL 03.09.11	PIBL1210C052	7M	3/9/2011	211	0.58	24.000000	4.3000	9:36:57 AM	4.3000	4.4013	4.3500	4.3500
TBILL 03.23.11	PIBL1210C061	8M	3/23/2011	225	0.62	3.350000	4.3000	3:05:50 PM	4.3000	4.4275	4.3750	4.3750
TBILL 04.06.11	PIBL1210D079	8M	4/6/2011	239	0.65	1.041000	4.7400	11:25:31 AM	4.7400	4.4537	4.4000	4.4000
TBILL 04.20.11	PIBL1210D088	9M	4/20/2011	253	0.69					4.4799	4.4250	4.4250
TBILL 05.18.11	PIBL1210E103	9M	5/18/2011	281	0.77					4.5324	4.4750	4.4750
TBILL 06.15.11	PIBL1210F120	10M	6/15/2011	309	0.85	13.823000	4.3750	3:56:18 PM	4.5251	4.5848	4.5250	4.5250
TBILL 06.29.11	PIBL1210F139	11M	6/29/2011	323	0.88	125.192091	4.4100	3:35:59 PM	4.4096	4.6110	4.5500	4.5500
TBILL 07.13.11	PIBL1210G147	11M	7/13/2011	337	0.92	0.516000	4.4550	10:01:34 AM	4.4550	4.6372	4.5750	4.5750
TBILL 07.27.11*	PIBL1210G156	1Y	7/27/2011	351	0.96	0.768900	4.4000	2:29:23 PM	4.4000	4.6635	4.6000	4.6000