

Interpolated Bills
July 14, 2010

Instrument Name	ISIN	Tenor	Maturity	Days	YRS	D. Vol (MM)	Last Yield	Traded Time	W. Ave	PDSI-F	PDSI-R1	PDSI-R2
TBILL 07.21.10	PIBL0310D032	<1M	7/21/2010	6	0.02					4.0120	3.9534	3.9534
TBILL 07.28.10	PIBL1209G158	<1M	7/28/2010	13	0.04	2.509889	3.8250	2:35:41 PM	3.8248	4.0288	3.8881	3.8882
TBILL 08.04.10	PIBL0310E040	<1M	8/4/2010	20	0.05					4.0456	3.8228	3.8230
TBILL 08.11.10	PIBL1209H166	1M	8/11/2010	27	0.07	8.789786	3.7000	11:42:38 AM	3.6033	4.0624	3.7575	3.7577
TBILL 08.18.10*	PIBL0310E059	1M	8/18/2010	34	0.09	88.348000	3.7000	10:58:44 AM	3.7013	4.0792	3.6923	3.6925
TBILL 08.25.10	PIBL1209H175	1M	8/25/2010	41	0.11	104.483070	3.5000	11:15:42 AM	3.6925	4.0872	3.7122	3.7132
TBILL 09.08.10	PIBL1209I183	2M	9/8/2010	55	0.15	205.945811	3.8000	2:36:00 PM	3.8362	4.1034	3.7519	3.7545
TBILL 09.15.10	PIBL0310F076	2M	9/15/2010	62	0.17	125.174409	3.9754	3:52:13 PM	3.9819	4.1115	3.7718	3.7752
TBILL 09.22.10	PIBL0610C018	2M	9/22/2010	69	0.19	0.107335	3.9375	11:45:01 AM	3.9375	4.1195	3.7917	3.7959
TBILL 09.29.10	PIBL1209I209	2M	9/29/2010	76	0.21	3.100000	3.8000	9:05:02 AM	3.8000	4.1276	3.8116	3.8166
TBILL09.29.10a	PIBL0310F085	2M	9/29/2010	76	0.21	155.448855	3.8251	2:47:43 PM	3.8638	4.1276	3.8116	3.8166
TBILL 10.06.10	PIBL0610D026	3M	10/6/2010	83	0.23	52.560887	3.8500	10:00:37 AM	3.7770	4.1357	3.8315	3.8373
TBILL 10.13.10*	PIBL1209J217	3M	10/13/2010	90	0.25	71.827234	3.9006	3:38:27 PM	3.8693	4.1437	3.8514	3.8579
TBILL 10.20.10	PIBL0610D035	3M	10/20/2010	97	0.27	34.052000	3.9500	2:22:12 PM	3.9588	4.1577	3.8689	3.8778
TBILL 10.27.10	PIBL1209J226	4M	10/27/2010	104	0.28	0.305000	3.9500	2:36:04 PM	3.9500	4.1716	3.8865	3.8976
TBILL 11.03.10	PIBL0610E043	4M	11/3/2010	111	0.30	18.383000	4.0150	2:48:00 PM	4.0095	4.1856	3.9040	3.9175
TBILL 11.10.10	PIBL1209K233	4M	11/10/2010	118	0.32	9.072000	3.9500	2:21:31 PM	3.9500	4.1995	3.9216	3.9373
TBILL 11.17.10	PIBL0610E052	4M	11/17/2010	125	0.34	10.808519	3.9500	11:25:33 AM	4.0008	4.2135	3.9391	3.9572
TBILL 11.24.10	PIBL1209K242	5M	11/24/2010	132	0.36	1.976000	4.0300	11:45:34 AM	4.0300	4.2274	3.9567	3.9770
TBILL 12.01.10	PIBL0610F060	5M	12/1/2010	139	0.38	84.722656	4.1500	3:46:57 PM	4.1500	4.2413	3.9742	3.9969
TBILL 12.08.10	PIBL1209L250	5M	12/8/2010	146	0.40	82.583918	4.1500	3:55:01 PM	4.1464	4.2553	3.9918	4.0167
TBILL 12.15.10	PIBL0610F079	5M	12/15/2010	153	0.42	10.733000	4.1055	3:36:26 PM	4.1024	4.2692	4.0093	4.0366
TBILL 12.29.10	PIBL0610F088	5M	12/29/2010	167	0.46	180.166929	4.1851	3:51:54 PM	4.1392	4.2971	4.0444	4.0763
TBILL 01.12.11*	PIBL1210A018	6M	1/12/2011	181	0.50	509.972196	4.1500	2:17:10 PM	4.1160	4.3250	4.0795	4.1160
TBILL 01.26.11	PIBL1210A027	7M	1/26/2011	195	0.53					4.3599	4.1146	4.1479
TBILL 02.09.11	PIBL1210B035	7M	2/9/2011	209	0.57	1.350000	4.1750	3:10:55 PM	4.1750	4.3949	4.1497	4.1799
TBILL 02.23.11	PIBL1210B044	8M	2/23/2011	223	0.61					4.4298	4.1849	4.2119
TBILL 03.09.11	PIBL1210C052	8M	3/9/2011	237	0.65	8.590507	4.2750	3:14:31 PM	4.2156	4.4647	4.2200	4.2439
TBILL 03.23.11	PIBL1210C061	9M	3/23/2011	251	0.69	2.491000	4.2500	11:03:40 AM	4.2500	4.4997	4.2551	4.2759
TBILL 04.06.11	PIBL1210D079	9M	4/6/2011	265	0.73	0.214000	4.2000	10:32:07 AM	4.2000	4.5346	4.2902	4.3079
TBILL 04.20.11	PIBL1210D088	9M	4/20/2011	279	0.76	4.042000	4.4000	3:33:03 PM	4.4000	4.5696	4.3253	4.3398
TBILL 05.18.11	PIBL1210E103	10M	5/18/2011	307	0.84					4.6394	4.3955	4.4038
TBILL 06.15.11	PIBL1210F120	11M	6/15/2011	335	0.92	2.133400	4.5000	11:55:39 AM	4.5000	4.7093	4.4658	4.4678
TBILL 06.29.11	PIBL1210F139	1Y	6/29/2011	349	0.96	244.335800	4.5000	3:44:00 PM	4.5368	4.7442	4.5009	4.4998