

Interpolated Bills  
July 15, 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	5	0.01					4.0092	4.0063	4.0063
TBILL 07.28.10	PIBL1209G158	<1M	7/28/2010	12	0.03	1.000892	3.7000	2:48:18 PM	3.7000	4.0253	4.0172	4.0172
TBILL 08.04.10	PIBL0310E040	<1M	8/4/2010	19	0.05					4.0413	4.0281	4.0281
TBILL 08.11.10	PIBL1209H166	1M	8/11/2010	26	0.07	3.377993	3.5000	11:40:47 AM	3.5529	4.0574	4.0391	4.0391
TBILL 08.18.10*	PIBL0310E059	1M	8/18/2010	33	0.09					4.0735	4.0500	4.0500
TBILL 08.25.10	PIBL1209H175	1M	8/25/2010	40	0.11	3.609000	3.7000	10:07:52 AM	3.7000	4.0751	4.0488	4.0488
TBILL 09.08.10	PIBL1209I183	2M	9/8/2010	54	0.15	8.620385	3.8250	3:34:29 PM	3.8291	4.0784	4.0463	4.0463
TBILL 09.15.10	PIBL0310F076	2M	9/15/2010	61	0.17	68.690000	3.9775	3:17:39 PM	3.9770	4.0800	4.0450	4.0450
TBILL 09.22.10	PIBL0610C018	2M	9/22/2010	68	0.19					4.0816	4.0438	4.0438
TBILL 09.29.10	PIBL1209I209	2M	9/29/2010	75	0.21					4.0833	4.0425	4.0425
TBILL09.29.10a	PIBL0310F085	2M	9/29/2010	75	0.21	14.857909	3.6000	11:41:34 AM	3.6400	4.0833	4.0425	4.0425
TBILL 10.06.10	PIBL0610D026	3M	10/6/2010	82	0.22	0.512885	3.6000	10:18:30 AM	3.6000	4.0849	4.0412	4.0412
TBILL 10.13.10*	PIBL1209J217	3M	10/13/2010	89	0.24	24.101000	3.8500	2:18:59 PM	3.8789	4.0865	4.0400	4.0400
TBILL 10.20.10	PIBL0610D035	3M	10/20/2010	96	0.26					4.1021	4.0562	4.0562
TBILL 10.27.10	PIBL1209J226	4M	10/27/2010	103	0.28					4.1177	4.0723	4.0723
TBILL 11.03.10	PIBL0610E043	4M	11/3/2010	110	0.30	1.746151	3.9000	11:51:57 AM	3.9210	4.1332	4.0885	4.0885
TBILL 11.10.10	PIBL1209K233	4M	11/10/2010	117	0.32	0.606000	3.9700	10:43:04 AM	3.9700	4.1488	4.1046	4.1046
TBILL 11.17.10	PIBL0610E052	4M	11/17/2010	124	0.34	3.908500	3.9500	3:40:33 PM	3.9452	4.1643	4.1208	4.1208
TBILL 11.24.10	PIBL1209K242	5M	11/24/2010	131	0.36					4.1799	4.1369	4.1369
TBILL 12.01.10	PIBL0610F060	5M	12/1/2010	138	0.38	3.152000	4.3500	2:46:20 PM	4.0835	4.1955	4.1531	4.1531
TBILL 12.08.10	PIBL1209L250	5M	12/8/2010	145	0.40	45.733000	4.2000	2:51:04 PM	4.1631	4.2110	4.1692	4.1692
TBILL 12.15.10	PIBL0610F079	5M	12/15/2010	152	0.42	8.303252	4.1000	3:13:40 PM	4.0878	4.2266	4.1854	4.1854
TBILL 12.29.10	PIBL0610F088	5M	12/29/2010	166	0.45	44.560000	4.1850	2:57:11 PM	4.3824	4.2577	4.2177	4.2177
TBILL 01.12.11*	PIBL1210A018	6M	1/12/2011	180	0.49	9.503927	4.1800	2:46:38 PM	4.1210	4.2888	4.2500	4.2500
TBILL 01.26.11	PIBL1210A027	7M	1/26/2011	194	0.53	0.500000	4.1000	9:30:38 AM	4.1000	4.3267	4.2865	4.2865
TBILL 02.09.11	PIBL1210B035	7M	2/9/2011	208	0.57					4.3646	4.3231	4.3231
TBILL 02.23.11	PIBL1210B044	8M	2/23/2011	222	0.61					4.4025	4.3596	4.3596
TBILL 03.09.11	PIBL1210C052	8M	3/9/2011	236	0.65	0.999993	4.2750	9:40:46 AM	4.2750	4.4403	4.3962	4.3962
TBILL 03.23.11	PIBL1210C061	9M	3/23/2011	250	0.68					4.4782	4.4327	4.4327
TBILL 04.06.11	PIBL1210D079	9M	4/6/2011	264	0.72	1.113000	4.2950	2:15:12 PM	4.3034	4.5161	4.4692	4.4692
TBILL 04.20.11	PIBL1210D088	9M	4/20/2011	278	0.76					4.5539	4.5058	4.5058
TBILL 05.18.11	PIBL1210E103	10M	5/18/2011	306	0.84					4.6297	4.5788	4.5788
TBILL 06.15.11	PIBL1210F120	11M	6/15/2011	334	0.92	7.070600	4.5000	2:46:27 PM	4.5088	4.7054	4.6519	4.6519
TBILL 06.29.11	PIBL1210F139	1Y	6/29/2011	348	0.95	12.997000	4.5201	2:16:51 PM	4.5209	4.7433	4.6885	4.6885