

Interpolated Bills
July 19, 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 | 1 | | | | | | 4.0000 | 4.0000 | 4.0000 |
| TBILL 07.28.10 | PIBL1209G158 | <1M | 7/28/2010 | 8 | 0.02 | 0.314382 | 4.5000 | 12:20:47 PM | 4.4883 | 4.0150 | 4.0100 | 3.9800 |
| TBILL 08.04.10 | PIBL0310E040 | <1M | 8/4/2010 | 15 | 0.04 | | | | | 4.0300 | 4.0200 | 3.9600 |
| TBILL 08.11.10 | PIBL1209H166 | <1M | 8/11/2010 | 22 | 0.06 | 12.392000 | 3.7250 | 3:45:17 PM | 3.7250 | 4.0450 | 4.0300 | 3.9400 |
| TBILL 08.18.10 | PIBL0310E059 | 1M | 8/18/2010 | 29 | 0.08 | | | | | 4.0600 | 4.0400 | 3.9200 |
| TBILL 08.25.10* | PIBL1209H175 | 1M | 8/25/2010 | 36 | 0.10 | 10.900000 | 3.7500 | 2:47:34 PM | 3.7479 | 4.0750 | 4.0500 | 3.9000 |
| TBILL 09.08.10 | PIBL1209I183 | 2M | 9/8/2010 | 50 | 0.14 | 3.696540 | 3.8500 | 11:41:10 AM | 3.8122 | 4.0837 | 4.0500 | 3.9375 |
| TBILL 09.15.10 | PIBL0310F076 | 2M | 9/15/2010 | 57 | 0.16 | 36.913467 | 3.9250 | 3:47:27 PM | 3.9569 | 4.0880 | 4.0500 | 3.9563 |
| TBILL 09.22.10 | PIBL0610C018 | 2M | 9/22/2010 | 64 | 0.18 | | | | | 4.0923 | 4.0500 | 3.9750 |
| TBILL 09.29.10 | PIBL1209I209 | 2M | 9/29/2010 | 71 | 0.19 | | | | | 4.0966 | 4.0500 | 3.9938 |
| TBILL09.29.10a | PIBL0310F085 | 2M | 9/29/2010 | 71 | 0.19 | 205.078463 | 3.9250 | 10:18:31 AM | 3.9388 | 4.0966 | 4.0500 | 3.9938 |
| TBILL 10.06.10 | PIBL0610D026 | 2M | 10/6/2010 | 78 | 0.21 | | | | | 4.1010 | 4.0500 | 4.0125 |
| TBILL 10.13.10 | PIBL1209J217 | 3M | 10/13/2010 | 85 | 0.23 | 31.000000 | 4.0500 | 3:03:28 PM | 4.0468 | 4.1053 | 4.0500 | 4.0313 |
| TBILL 10.20.10* | PIBL0610D035 | 3M | 10/20/2010 | 92 | 0.25 | 6.526000 | 4.5000 | 3:45:39 PM | 4.0752 | 4.1096 | 4.0500 | 4.0500 |
| TBILL 10.27.10 | PIBL1209J226 | 3M | 10/27/2010 | 99 | 0.27 | | | | | 4.1261 | 4.0679 | 4.0679 |
| TBILL 11.03.10 | PIBL0610E043 | 4M | 11/3/2010 | 106 | 0.29 | 141.562835 | 4.0666 | 3:50:53 PM | 4.0867 | 4.1426 | 4.0857 | 4.0857 |
| TBILL 11.10.10 | PIBL1209K233 | 4M | 11/10/2010 | 113 | 0.31 | 5.504600 | 3.9500 | 10:20:35 AM | 3.9727 | 4.1591 | 4.1036 | 4.1036 |
| TBILL 11.17.10 | PIBL0610E052 | 4M | 11/17/2010 | 120 | 0.33 | | | | | 4.1755 | 4.1214 | 4.1214 |
| TBILL 11.24.10 | PIBL1209K242 | 4M | 11/24/2010 | 127 | 0.35 | 425.358000 | 4.1500 | 2:24:23 PM | 4.1334 | 4.1920 | 4.1393 | 4.1393 |
| TBILL 12.01.10 | PIBL0610F060 | 5M | 12/1/2010 | 134 | 0.37 | 3.074637 | 4.0500 | 4:01:12 PM | 4.0516 | 4.2085 | 4.1571 | 4.1571 |
| TBILL 12.08.10 | PIBL1209L250 | 5M | 12/8/2010 | 141 | 0.39 | | | | | 4.2250 | 4.1750 | 4.1750 |
| TBILL 12.15.10 | PIBL0610F079 | 5M | 12/15/2010 | 148 | 0.41 | 0.703000 | 4.1114 | 2:34:37 PM | 4.1112 | 4.2415 | 4.1929 | 4.1929 |
| TBILL 12.29.10 | PIBL0610F088 | 5M | 12/29/2010 | 162 | 0.44 | 6.732378 | 4.1250 | 11:38:16 AM | 4.0308 | 4.2745 | 4.2286 | 4.2286 |
| TBILL 01.12.11 | PIBL1210A018 | 6M | 1/12/2011 | 176 | 0.48 | 0.263000 | 4.0500 | 9:09:43 AM | 4.0500 | 4.3074 | 4.2643 | 4.2643 |
| TBILL 01.26.11* | PIBL1210A027 | 6M | 1/26/2011 | 190 | 0.52 | | | | | 4.3404 | 4.3000 | 4.3000 |
| TBILL 02.09.11 | PIBL1210B035 | 7M | 2/9/2011 | 204 | 0.56 | | | | | 4.3718 | 4.3313 | 4.3185 |
| TBILL 02.23.11 | PIBL1210B044 | 7M | 2/23/2011 | 218 | 0.60 | | | | | 4.4032 | 4.3625 | 4.3370 |
| TBILL 03.09.11 | PIBL1210C052 | 8M | 3/9/2011 | 232 | 0.64 | | | | | 4.4346 | 4.3938 | 4.3556 |
| TBILL 03.23.11 | PIBL1210C061 | 8M | 3/23/2011 | 246 | 0.67 | | | | | 4.4660 | 4.4250 | 4.3741 |
| TBILL 04.06.11 | PIBL1210D079 | 9M | 4/6/2011 | 260 | 0.71 | 1.535000 | 4.3000 | 10:28:59 AM | 4.3000 | 4.4974 | 4.4563 | 4.3926 |
| TBILL 04.20.11 | PIBL1210D088 | 9M | 4/20/2011 | 274 | 0.75 | | | | | 4.5288 | 4.4875 | 4.4111 |
| TBILL 05.18.11 | PIBL1210E103 | 10M | 5/18/2011 | 302 | 0.83 | | | | | 4.5917 | 4.5500 | 4.4481 |
| TBILL 06.15.11 | PIBL1210F120 | 11M | 6/15/2011 | 330 | 0.90 | 0.600000 | 4.5000 | 2:21:03 PM | 4.5000 | 4.6545 | 4.6125 | 4.4852 |
| TBILL 06.29.11 | PIBL1210F139 | 1Y | 6/29/2011 | 344 | 0.94 | 121.569000 | 4.5250 | 3:24:46 PM | 4.5180 | 4.6859 | 4.6438 | 4.5037 |