

Interpolated Bills  
July 21, 2010

Instrument Name	ISIN	Tenor	Maturity	Days	YRS	D. Vol (MM)	Last Yield	Traded Time	W. Ave	PDSI-F	PDSI-R1	PDSI-R2
TBILL 07.28.10	PIBL1209G158	<1M	7/28/2010	6	0.02					4.0181	3.9697	3.9680
TBILL 08.04.10	PIBL0310E040	<1M	8/4/2010	13	0.04	0.150000	3.9000	10:10:57 AM	3.9000	4.0434	3.9273	3.9232
TBILL 08.11.10	PIBL1209H166	<1M	8/11/2010	20	0.05	2.003000	3.7500	10:15:13 AM	3.7500	4.0686	3.8848	3.8784
TBILL 08.18.10	PIBL0310E059	1M	8/18/2010	27	0.07	0.155278	3.7000	11:29:34 AM	4.1018	4.0939	3.8424	3.8336
TBILL 08.25.10*	PIBL1209H175	1M	8/25/2010	34	0.09	76.249355	3.7000	3:24:57 PM	3.7882	4.1192	3.8000	3.7888
TBILL 09.08.10	PIBL1209I183	2M	9/8/2010	48	0.13	8.121252	3.8000	2:54:10 PM	3.8000	4.1269	3.8284	3.8304
TBILL 09.15.10	PIBL0310F076	2M	9/15/2010	55	0.15	30.168181	3.9000	11:40:45 AM	3.6476	4.1308	3.8426	3.8512
TBILL 09.22.10	PIBL0610C018	2M	9/22/2010	62	0.17	122.106353	3.9500	11:58:25 AM	3.9496	4.1346	3.8568	3.8720
TBILL 09.29.10	PIBL1209I209	2M	9/29/2010	69	0.19					4.1385	3.8710	3.8929
TBILL09.29.10a	PIBL0310F085	2M	9/29/2010	69	0.19	242.238589	4.0500	4:09:03 PM	3.9596	4.1385	3.8710	3.8929
TBILL 10.06.10	PIBL0610D026	2M	10/6/2010	76	0.21					4.1423	3.8853	3.9137
TBILL 10.13.10	PIBL1209J217	3M	10/13/2010	83	0.23	624.094013	4.0500	4:11:10 PM	3.9554	4.1462	3.8995	3.9345
TBILL 10.20.10*	PIBL0610D035	3M	10/20/2010	90	0.25	9.239000	3.9500	11:37:05 AM	3.9227	4.1500	3.9137	3.9553
TBILL 10.27.10	PIBL1209J226	3M	10/27/2010	97	0.27	1.020000	4.1750	11:02:39 AM	4.1750	4.1640	3.9257	3.9644
TBILL 11.03.10	PIBL0610E043	4M	11/3/2010	104	0.28	50.505000	4.0500	3:15:37 PM	4.0252	4.1780	3.9378	3.9735
TBILL 11.10.10	PIBL1209K233	4M	11/10/2010	111	0.30					4.1920	3.9498	3.9826
TBILL 11.17.10	PIBL0610E052	4M	11/17/2010	118	0.32	4.456500	4.0250	2:40:49 PM	4.0250	4.2060	3.9619	3.9917
TBILL 11.24.10	PIBL1209K242	4M	11/24/2010	125	0.34	150.000000	4.0500	3:41:49 PM	4.1000	4.2201	3.9739	4.0008
TBILL 12.01.10	PIBL0610F060	5M	12/1/2010	132	0.36	0.802263	4.0400	3:19:02 PM	4.0430	4.2341	3.9860	4.0099
TBILL 12.08.10	PIBL1209L250	5M	12/8/2010	139	0.38					4.2481	3.9980	4.0190
TBILL 12.15.10	PIBL0610F079	5M	12/15/2010	146	0.40	42.601627	4.1500	11:10:52 AM	4.1500	4.2621	4.0100	4.0281
TBILL 12.29.10	PIBL0610F088	5M	12/29/2010	160	0.44	12.554000	4.2000	11:28:12 AM	4.1471	4.2901	4.0341	4.0463
TBILL 01.12.11	PIBL1210A018	6M	1/12/2011	174	0.48	120.240465	4.1750	2:25:30 PM	4.0826	4.3181	4.0582	4.0645
TBILL 01.26.11*	PIBL1210A027	6M	1/26/2011	188	0.52	0.030000	4.5000	12:07:21 PM	4.5000	4.3462	4.0823	4.0827
TBILL 02.09.11	PIBL1210B035	7M	2/9/2011	202	0.55	0.152623	4.2250	10:26:47 AM	4.2250	4.3782	4.1317	4.1321
TBILL 02.23.11	PIBL1210B044	7M	2/23/2011	216	0.59	0.230000	4.1500	2:00:26 PM	4.1500	4.4102	4.1811	4.1814
TBILL 03.09.11	PIBL1210C052	8M	3/9/2011	230	0.63					4.4422	4.2305	4.2308
TBILL 03.23.11	PIBL1210C061	8M	3/23/2011	244	0.67	6.160000	4.3550	2:42:36 PM	4.3825	4.4742	4.2799	4.2801
TBILL 04.06.11	PIBL1210D079	9M	4/6/2011	258	0.71	21.775000	4.5000	3:26:07 PM	4.2140	4.5063	4.3293	4.3295
TBILL 04.20.11	PIBL1210D088	9M	4/20/2011	272	0.75					4.5383	4.3787	4.3789
TBILL 05.18.11	PIBL1210E103	10M	5/18/2011	300	0.82	1.030000	4.5250	3:25:35 PM	4.5250	4.6023	4.4774	4.4776
TBILL 06.15.11	PIBL1210F120	11M	6/15/2011	328	0.90	251.000000	4.5500	4:03:50 PM	4.5498	4.6663	4.5762	4.5763
TBILL 06.29.11	PIBL1210F139	11M	6/29/2011	342	0.94	42.748500	4.5000	2:57:58 PM	4.4996	4.6984	4.6256	4.6256
TBILL 07.13.11*	PIBL1210G147	1Y	7/13/2011	356	0.98	11.798000	4.5000	11:49:02 AM	4.4894	4.7304	4.6750	4.6750