

Interpolated Bills
July 23, 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	2	0.01					4.0025	4.0012	3.9977
TBILL 08.04.10	PIBL0310E040	<1M	8/4/2010	9	0.02					4.0202	4.0093	3.9814
TBILL 08.11.10	PIBL1209H166	<1M	8/11/2010	16	0.04	0.500000	4.0750	9:02:00 AM	4.0750	4.0378	4.0174	3.9651
TBILL 08.18.10	PIBL0310E059	<1M	8/18/2010	23	0.06	11.223000	3.7000	9:56:31 AM	3.6946	4.0555	4.0256	3.9488
TBILL 08.25.10	PIBL1209H175	1M	8/25/2010	30	0.08	21.000000	3.6500	3:06:03 PM	3.6976	4.0731	4.0337	3.9326
TBILL 09.08.10*	PIBL1209I183	1M	9/8/2010	44	0.12					4.1085	4.0500	3.9000
TBILL 09.15.10	PIBL0310F076	2M	9/15/2010	51	0.14	2.356981	3.5000	10:48:18 AM	3.8042	4.1127	4.0536	3.9250
TBILL 09.22.10	PIBL0610C018	2M	9/22/2010	58	0.16					4.1170	4.0571	3.9500
TBILL 09.29.10	PIBL1209I209	2M	9/29/2010	65	0.18	1.030000	3.7500	11:29:00 AM	3.7500	4.1213	4.0607	3.9750
TBILL09.29.10a	PIBL0310F085	2M	9/29/2010	65	0.18	1.028000	4.3500	10:25:07 AM	4.3500	4.1213	4.0607	3.9750
TBILL 10.06.10	PIBL0610D026	2M	10/6/2010	72	0.20	0.201199	3.6000	10:47:41 AM	3.6000	4.1256	4.0643	4.0000
TBILL 10.13.10	PIBL1209J217	2M	10/13/2010	79	0.22					4.1299	4.0679	4.0250
TBILL 10.20.10	PIBL0610D035	3M	10/20/2010	86	0.24	5.562000	3.9500	11:13:28 AM	3.8575	4.1342	4.0714	4.0500
TBILL 10.27.10*	PIBL1209J226	3M	10/27/2010	93	0.25					4.1385	4.0750	4.0750
TBILL 11.03.10	PIBL0610E043	3M	11/3/2010	100	0.27					4.1512	4.0865	4.0865
TBILL 11.10.10	PIBL1209K233	4M	11/10/2010	107	0.29					4.1639	4.0981	4.0981
TBILL 11.17.10	PIBL0610E052	4M	11/17/2010	114	0.31	0.405000	3.9250	3:20:56 PM	3.9376	4.1766	4.1096	4.1096
TBILL 11.24.10	PIBL1209K242	4M	11/24/2010	121	0.33					4.1893	4.1212	4.1212
TBILL 12.01.10	PIBL0610F060	4M	12/1/2010	128	0.35	2.015500	4.0380	2:46:07 PM	4.0380	4.2021	4.1327	4.1327
TBILL 12.08.10	PIBL1209L250	5M	12/8/2010	135	0.37					4.2148	4.1442	4.1442
TBILL 12.15.10	PIBL0610F079	5M	12/15/2010	142	0.39					4.2275	4.1558	4.1558
TBILL 12.29.10	PIBL0610F088	5M	12/29/2010	156	0.43	50.000000	4.2750	11:52:59 AM	4.2750	4.2530	4.1788	4.1788
TBILL 01.12.11	PIBL1210A018	5M	1/12/2011	170	0.47	21.980000	4.0500	9:17:43 AM	4.1241	4.2784	4.2019	4.2019
TBILL 01.26.11*	PIBL1210A027	6M	1/26/2011	184	0.50					4.3038	4.2250	4.2250
TBILL 02.09.11	PIBL1210B035	7M	2/9/2011	198	0.54					4.3328	4.2599	4.2585
TBILL 02.23.11	PIBL1210B044	7M	2/23/2011	212	0.58					4.3618	4.2947	4.2919
TBILL 03.09.11	PIBL1210C052	8M	3/9/2011	226	0.62					4.3908	4.3296	4.3254
TBILL 03.23.11	PIBL1210C061	8M	3/23/2011	240	0.66					4.4197	4.3644	4.3589
TBILL 04.06.11	PIBL1210D079	9M	4/6/2011	254	0.70					4.4487	4.3993	4.3923
TBILL 04.20.11	PIBL1210D088	9M	4/20/2011	268	0.73					4.4777	4.4341	4.4258
TBILL 05.18.11	PIBL1210E103	10M	5/18/2011	296	0.81					4.5356	4.5038	4.4928
TBILL 06.15.11	PIBL1210F120	11M	6/15/2011	324	0.89	1.547574	4.4500	11:07:14 AM	4.4200	4.5936	4.5735	4.5597
TBILL 06.29.11	PIBL1210F139	11M	6/29/2011	338	0.93	77.187117	4.4000	3:58:56 PM	4.3467	4.6226	4.6084	4.5932
TBILL 07.13.11*	PIBL1210G147	1Y	7/13/2011	352	0.96	7.135000	4.5000	2:29:27 PM	4.4628	4.6515	4.6432	4.6266