

Interpolated Bills  
July 27, 2010

Instrument Name	ISIN	Tenor	Maturity	Days	YRS	D. Vol (MM)	Last Yield	Traded Time	W. Ave	PDSI-F	PDSI-R1	PDSI-R2
TBILL 08.04.10	PIBL0310E040	<1M	8/4/2010	7	0.02					4.0154	4.0000	3.9676
TBILL 08.11.10	PIBL1209H166	<1M	8/11/2010	14	0.04	15.006000	3.7500	3:06:13 PM	3.7500	4.0333	4.0000	3.9298
TBILL 08.18.10	PIBL0310E059	<1M	8/18/2010	21	0.06					4.0512	4.0000	3.8919
TBILL 08.25.10	PIBL1209H175	1M	8/25/2010	28	0.08	50.820092	3.7000	3:14:21 PM	3.7385	4.0691	4.0000	3.8541
TBILL 09.08.10*	PIBL1209I183	1M	9/8/2010	42	0.12	10.804000	4.0000	3:32:14 PM	3.9666	4.1050	4.0000	3.7785
TBILL 09.15.10	PIBL0310F076	2M	9/15/2010	49	0.13	30.047655	3.9000	3:02:43 PM	3.9031	4.1141	4.0017	3.8029
TBILL 09.22.10	PIBL0610C018	2M	9/22/2010	56	0.15	0.207000	4.0300	10:07:04 AM	4.0300	4.1231	4.0034	3.8274
TBILL 09.29.10	PIBL1209I209	2M	9/29/2010	63	0.17	26.433278	3.8000	3:04:46 PM	3.8409	4.1322	4.0052	3.8518
TBILL09.29.10a	PIBL0310F085	2M	9/29/2010	63	0.17	229.290413	3.8000	2:51:43 PM	3.8962	4.1322	4.0052	3.8518
TBILL 10.06.10	PIBL0610D026	2M	10/6/2010	70	0.19					4.1413	4.0069	3.8762
TBILL 10.13.10	PIBL1209J217	2M	10/13/2010	77	0.21	62.620855	4.0500	3:32:51 PM	3.9692	4.1503	4.0086	3.9007
TBILL 10.20.10	PIBL0610D035	3M	10/20/2010	84	0.23	836.973083	4.0150	3:39:47 PM	3.9519	4.1594	4.0103	3.9251
TBILL 10.27.10*	PIBL1209J226	3M	10/27/2010	91	0.25	441.715000	3.8500	3:02:23 PM	3.9287	4.1685	4.0121	3.9496
TBILL 11.03.10	PIBL0610E043	3M	11/3/2010	98	0.27	47.030941	4.1000	3:37:53 PM	4.1051	4.1836	4.0317	3.9737
TBILL 11.10.10	PIBL1209K233	4M	11/10/2010	105	0.29					4.1988	4.0513	3.9979
TBILL 11.17.10	PIBL0610E052	4M	11/17/2010	112	0.31	3.458330	4.0001	3:19:41 PM	4.0000	4.2139	4.0710	4.0220
TBILL 11.24.10	PIBL1209K242	4M	11/24/2010	119	0.33	29.836173	4.0000	3:15:47 PM	4.0004	4.2291	4.0906	4.0461
TBILL 12.01.10	PIBL0610F060	4M	12/1/2010	126	0.35	15.536200	4.0650	3:56:26 PM	4.0597	4.2442	4.1102	4.0703
TBILL 12.08.10	PIBL1209L250	5M	12/8/2010	133	0.36	123.884000	4.1250	3:10:02 PM	4.1239	4.2593	4.1299	4.0944
TBILL 12.15.10	PIBL0610F079	5M	12/15/2010	140	0.38	2.679637	4.2050	3:14:03 PM	4.2050	4.2745	4.1495	4.1186
TBILL 12.29.10	PIBL0610F088	5M	12/29/2010	154	0.42	12.267957	4.2750	3:54:25 PM	4.2653	4.3048	4.1887	4.1668
TBILL 01.12.11	PIBL1210A018	5M	1/12/2011	168	0.46	217.812000	4.1050	11:09:15 AM	4.1048	4.3351	4.2280	4.2151
TBILL 01.26.11*	PIBL1210A027	6M	1/26/2011	182	0.50	320.445080	4.2300	3:43:34 PM	4.2634	4.3654	4.2673	4.2634
TBILL 02.09.11	PIBL1210B035	7M	2/9/2011	196	0.54					4.3902	4.2834	4.2796
TBILL 02.23.11	PIBL1210B044	7M	2/23/2011	210	0.58					4.4151	4.2996	4.2957
TBILL 03.09.11	PIBL1210C052	8M	3/9/2011	224	0.61	16.806000	4.3010	12:54:11 PM	4.3003	4.4399	4.3158	4.3119
TBILL 03.23.11	PIBL1210C061	8M	3/23/2011	238	0.65	5.637900	4.3800	2:35:55 PM	4.3198	4.4648	4.3320	4.3281
TBILL 04.06.11	PIBL1210D079	9M	4/6/2011	252	0.69	58.711400	4.3010	12:57:39 PM	4.2950	4.4896	4.3481	4.3442
TBILL 04.20.11	PIBL1210D088	9M	4/20/2011	266	0.73	101.675000	4.4250	3:35:59 PM	4.4464	4.5145	4.3643	4.3604
TBILL 05.18.11	PIBL1210E103	10M	5/18/2011	294	0.81					4.5642	4.3967	4.3928
TBILL 06.15.11	PIBL1210F120	11M	6/15/2011	322	0.88	266.815200	4.4001	3:38:15 PM	4.4563	4.6139	4.4290	4.4251
TBILL 06.29.11	PIBL1210F139	11M	6/29/2011	336	0.92	232.752155	4.0000	3:58:26 PM	4.4727	4.6388	4.4452	4.4413
TBILL 07.13.11	PIBL1210G147	1Y	7/13/2011	350	0.96	20.096117	4.4550	3:22:55 PM	4.4565	4.6636	4.4614	4.4574
TBILL 07.27.11*	PIBL1210G156	1Y	7/27/2011	364	1.00	323.245581	4.4500	3:23:37 PM	4.4749	4.6885	4.4775	4.4736