

Interpolated Bills
July 07, 2010

Instrument Name	ISIN	Tenor	Maturity	Days	YRS	D. Vol (MM)	Last Yield	Traded Time	W. Ave	PDSI-F	PDSI-R1	PDSI-R2
TBILL 07.14.10	PIBL1209G149	<1M	7/14/2010	6	0.02					4.0064	3.9671	3.9677
TBILL 07.21.10	PIBL0310D032	<1M	7/21/2010	13	0.04	1.935137	3.2500	10:48:05 AM	3.7393	4.0154	3.9210	3.9224
TBILL 07.28.10	PIBL1209G158	<1M	7/28/2010	20	0.05					4.0244	3.8749	3.8771
TBILL 08.04.10	PIBL0310E040	1M	8/4/2010	27	0.07					4.0333	3.8289	3.8319
TBILL 08.11.10*	PIBL1209H166	1M	8/11/2010	34	0.09	151.738000	3.8000	3:05:46 PM	3.7866	4.0423	3.7828	3.7866
TBILL 08.18.10	PIBL0310E059	1M	8/18/2010	41	0.11					4.0453	3.8001	3.8034
TBILL 08.25.10	PIBL1209H175	2M	8/25/2010	48	0.13	56.925059	3.8750	3:14:31 PM	3.8201	4.0483	3.8173	3.8202
TBILL 09.08.10	PIBL1209I183	2M	9/8/2010	62	0.17	1.201855	3.8500	11:07:55 AM	3.7668	4.0542	3.8519	3.8538
TBILL 09.15.10	PIBL0310F076	2M	9/15/2010	69	0.19	18.902923	3.9000	3:40:07 PM	3.8987	4.0572	3.8692	3.8706
TBILL 09.22.10	PIBL0610C018	2M	9/22/2010	76	0.21	0.402558	3.9000	9:07:38 AM	3.9000	4.0602	3.8865	3.8874
TBILL 09.29.10	PIBL1209I209	3M	9/29/2010	83	0.23	505.080119	3.9006	3:12:32 PM	3.9000	4.0632	3.9038	3.9043
TBILL09.29.10a	PIBL0310F085	3M	9/29/2010	83	0.23	302.173300	3.8500	10:01:42 AM	3.8604	4.0632	3.9038	3.9043
TBILL 10.06.10*	PIBL0610D026	3M	10/6/2010	90	0.25	1004.344000	3.9000	11:24:38 AM	3.9499	4.0662	3.9210	3.9211
TBILL 10.13.10	PIBL1209J217	3M	10/13/2010	97	0.27	3.258000	4.0250	3:33:02 PM	3.9424	4.0824	3.9267	3.9277
TBILL 10.20.10	PIBL0610D035	4M	10/20/2010	104	0.28	64.237400	4.0000	3:57:12 PM	3.9026	4.0987	3.9323	3.9343
TBILL 10.27.10	PIBL1209J226	4M	10/27/2010	111	0.30					4.1150	3.9380	3.9410
TBILL 11.03.10	PIBL0610E043	4M	11/3/2010	118	0.32	11.874000	4.0200	2:06:16 PM	4.0148	4.1313	3.9436	3.9476
TBILL 11.10.10	PIBL1209K233	4M	11/10/2010	125	0.34					4.1476	3.9492	3.9543
TBILL 11.17.10	PIBL0610E052	5M	11/17/2010	132	0.36	57.023587	4.0350	3:34:48 PM	3.9574	4.1639	3.9549	3.9609
TBILL 11.24.10	PIBL1209K242	5M	11/24/2010	139	0.38	9.508200	4.0150	2:57:59 PM	4.0150	4.1802	3.9605	3.9675
TBILL 12.01.10	PIBL0610F060	5M	12/1/2010	146	0.40	0.157040	4.0500	10:07:20 AM	4.0500	4.1965	3.9662	3.9742
TBILL 12.08.10	PIBL1209L250	5M	12/8/2010	153	0.42	276.552000	4.2000	3:58:45 PM	4.1969	4.2128	3.9718	3.9808
TBILL 12.15.10	PIBL0610F079	5M	12/15/2010	160	0.44	55.462369	4.1301	3:18:44 PM	4.1300	4.2291	3.9774	3.9874
TBILL 12.29.10	PIBL0610F088	6M	12/29/2010	174	0.48	136.122677	4.1480	2:48:31 PM	4.0140	4.2616	3.9887	4.0007
TBILL 01.12.11*	PIBL1210A018	6M	1/12/2011	188	0.52					4.2942	4.0000	4.0140
TBILL 01.26.11	PIBL1210A027	7M	1/26/2011	202	0.55					4.3297	4.0476	4.0599
TBILL 02.09.11	PIBL1210B035	7M	2/9/2011	216	0.59	30.603000	4.2250	2:01:34 PM	4.2250	4.3651	4.0953	4.1058
TBILL 02.23.11	PIBL1210B044	8M	2/23/2011	230	0.63					4.4006	4.1429	4.1517
TBILL 03.09.11	PIBL1210C052	8M	3/9/2011	244	0.67	82.000000	4.4000	11:34:05 AM	4.4122	4.4360	4.1905	4.1976
TBILL 03.23.11	PIBL1210C061	9M	3/23/2011	258	0.71	1.195000	4.3550	3:04:17 PM	4.3550	4.4715	4.2381	4.2435
TBILL 04.06.11	PIBL1210D079	9M	4/6/2011	272	0.75	1.537000	4.3750	12:22:49 PM	4.3750	4.5069	4.2858	4.2895
TBILL 04.20.11	PIBL1210D088	10M	4/20/2011	286	0.78	30.683019	4.2250	3:10:22 PM	4.2250	4.5424	4.3334	4.3354
TBILL 05.18.11	PIBL1210E103	11M	5/18/2011	314	0.86					4.6133	4.4286	4.4272
TBILL 06.15.11	PIBL1210F120	11M	6/15/2011	342	0.94	6.367000	4.5500	2:18:28 PM	4.5504	4.6842	4.5239	4.5190