

Interpolated Bills
June 15, 2010

Instrument Name	ISIN	Tenor	Maturity	Days	YRS	D. Vol (MM)	Last Yield	Traded Time	W. Ave	PDSI-F	PDSI-R1	PDSI-R2
TBILL 06.23.10	PIBL0310C015	<1M	6/23/2010	7	0.02	291.186000	3.8000	10:21:17 AM	3.8333	4.0139	4.0000	3.9824
TBILL 06.30.10	PIBL1209G130	<1M	6/30/2010	14	0.04					4.0301	4.0000	3.9618
TBILL 07.07.10	PIBL0310D023	<1M	7/7/2010	21	0.06	0.202000	4.5000	10:44:43 AM	4.5000	4.0464	4.0000	3.9412
TBILL 07.14.10	PIBL1209G149	1M	7/14/2010	28	0.08	0.401000	3.7250	9:26:15 AM	3.7250	4.0626	4.0000	3.9206
TBILL 07.21.10*	PIBL0310D032	1M	7/21/2010	35	0.10	0.805000	4.5000	11:22:45 AM	4.5000	4.0788	4.0000	3.9000
TBILL 07.28.10	PIBL1209G158	1M	7/28/2010	42	0.12					4.0801	3.9971	3.9088
TBILL 08.04.10	PIBL0310E040	2M	8/4/2010	49	0.13					4.0814	3.9942	3.9175
TBILL 08.11.10	PIBL1209H166	2M	8/11/2010	56	0.15	3.012000	3.7560	2:17:49 PM	3.7794	4.0827	3.9912	3.9263
TBILL 08.18.10	PIBL0310E059	2M	8/18/2010	63	0.17					4.0840	3.9883	3.9351
TBILL 08.25.10	PIBL1209H175	2M	8/25/2010	70	0.19	1700.000000	3.8750	10:00:20 AM	3.8971	4.0853	3.9854	3.9439
TBILL 09.08.10	PIBL1209I183	3M	9/8/2010	84	0.23	100.000000	3.9500	9:04:03 AM	3.9500	4.0878	3.9796	3.9614
TBILL 09.22.10*	PIBL0610C018	3M	9/22/2010	98	0.27					4.0904	3.9737	3.9789
TBILL 09.29.10	PIBL1209I209	4M	9/29/2010	105	0.29					4.1042	3.9898	3.9945
TBILL 10.06.10	PIBL0610D026	4M	10/6/2010	112	0.31					4.1180	4.0058	4.0100
TBILL 10.13.10	PIBL1209J217	4M	10/13/2010	119	0.33					4.1318	4.0218	4.0256
TBILL 10.20.10	PIBL0610D035	4M	10/20/2010	126	0.35	0.202103	4.0000	11:40:42 AM	4.0000	4.1456	4.0378	4.0411
TBILL 10.27.10	PIBL1209J226	5M	10/27/2010	133	0.36					4.1594	4.0539	4.0567
TBILL 11.03.10	PIBL0610E043	5M	11/3/2010	140	0.38	2.530000	4.0000	9:58:16 AM	4.0000	4.1733	4.0699	4.0722
TBILL 11.10.10	PIBL1209K233	5M	11/10/2010	147	0.40	1.278000	4.0250	3:20:33 PM	4.0238	4.1871	4.0859	4.0878
TBILL 11.17.10	PIBL0610E052	5M	11/17/2010	154	0.42					4.2009	4.1019	4.1033
TBILL 11.24.10	PIBL1209K242	5M	11/24/2010	161	0.44	0.507000	4.0000	2:03:57 PM	4.0000	4.2147	4.1180	4.1189
TBILL 12.01.10	PIBL0610F060	5M	12/1/2010	168	0.46	0.506416	4.0000	2:27:15 PM	4.0100	4.2285	4.1340	4.1344
TBILL 12.08.10*	PIBL1209L250	6M	12/8/2010	175	0.48					4.2423	4.1500	4.1500
TBILL 01.12.11	PIBL1210A018	7M	1/12/2011	210	0.58					4.3184	4.2261	4.2261
TBILL 01.26.11	PIBL1210A027	8M	1/26/2011	224	0.61					4.3488	4.2565	4.2565
TBILL 02.09.11	PIBL1210B035	8M	2/9/2011	238	0.65					4.3793	4.2870	4.2870
TBILL 02.23.11	PIBL1210B044	9M	2/23/2011	252	0.69	1.950000	4.2000	3:26:26 PM	4.2000	4.4097	4.3174	4.3174
TBILL 03.09.11	PIBL1210C052	9M	3/9/2011	266	0.73					4.4401	4.3478	4.3478
TBILL 03.23.11	PIBL1210C061	9M	3/23/2011	280	0.77	1.058000	4.3301	2:03:42 PM	4.3301	4.4706	4.3783	4.3783
TBILL 04.06.11	PIBL1210D079	10M	4/6/2011	294	0.81	57.051200	4.3000	3:20:22 PM	4.4810	4.5010	4.4087	4.4087
TBILL 04.20.11	PIBL1210D088	10M	4/20/2011	308	0.84					4.5314	4.4391	4.4391
TBILL 05.18.11*	PIBL1210E103	1Y	5/18/2011	336	0.92	2.435000	4.3250	2:20:31 PM	4.3106	4.5923	4.5000	4.5000