

Interpolated Bills
June 18, 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	2	0.01					4.0028	4.0000	4.0000
TBILL 06.30.10	PIBL1209G130	<1M	6/30/2010	9	0.02					4.0226	4.0000	4.0000
TBILL 07.07.10	PIBL0310D023	<1M	7/7/2010	16	0.04	7.938000	3.7250	11:06:31 AM	3.7250	4.0425	4.0000	4.0000
TBILL 07.14.10	PIBL1209G149	<1M	7/14/2010	23	0.06	28.660000	3.7500	11:22:14 AM	3.7750	4.0623	4.0000	4.0000
TBILL 07.21.10	PIBL0310D032	1M	7/21/2010	30	0.08					4.0821	4.0000	4.0000
TBILL 07.28.10*	PIBL1209G158	1M	7/28/2010	37	0.10	36.861000	3.7500	3:49:35 PM	3.7500	4.1019	4.0000	4.0000
TBILL 08.04.10	PIBL0310E040	1M	8/4/2010	44	0.12					4.1072	4.0000	4.0000
TBILL 08.11.10	PIBL1209H166	2M	8/11/2010	51	0.14	601.636357	3.6000	10:46:11 AM	3.7494	4.1125	4.0000	4.0000
TBILL 08.18.10	PIBL0310E059	2M	8/18/2010	58	0.16	5.025000	3.8000	9:50:23 AM	3.8000	4.1178	4.0000	4.0000
TBILL 08.25.10	PIBL1209H175	2M	8/25/2010	65	0.18	2000.000000	3.8500	9:46:45 AM	3.8500	4.1231	4.0000	4.0000
TBILL 09.08.10	PIBL1209I183	2M	9/8/2010	79	0.22					4.1337	4.0000	4.0000
TBILL 09.15.10	PIBL0310F076	3M	9/15/2010	86	0.24	18.317000	3.8500	10:03:28 AM	3.8500	4.1389	4.0000	4.0000
TBILL 09.22.10*	PIBL0610C018	3M	9/22/2010	93	0.25					4.1442	4.0000	4.0000
TBILL 09.29.10	PIBL1209I209	3M	9/29/2010	100	0.27	11.526000	3.8515	2:13:30 PM	3.8517	4.1588	4.0125	4.0125
TBILL 10.06.10	PIBL0610D026	4M	10/6/2010	107	0.29					4.1733	4.0250	4.0250
TBILL 10.13.10	PIBL1209J217	4M	10/13/2010	114	0.31	0.500000	4.2500	3:50:19 PM	4.2500	4.1878	4.0375	4.0375
TBILL 10.20.10	PIBL0610D035	4M	10/20/2010	121	0.33	10.145511	4.0000	11:20:41 AM	4.0000	4.2023	4.0500	4.0500
TBILL 10.27.10	PIBL1209J226	4M	10/27/2010	128	0.35					4.2168	4.0625	4.0625
TBILL 11.03.10	PIBL0610E043	5M	11/3/2010	135	0.37					4.2313	4.0750	4.0750
TBILL 11.10.10	PIBL1209K233	5M	11/10/2010	142	0.39	2.502177	4.5000	3:22:09 PM	4.0260	4.2459	4.0875	4.0875
TBILL 11.17.10	PIBL0610E052	5M	11/17/2010	149	0.41	0.500000	3.9550	10:48:09 AM	3.9550	4.2604	4.1000	4.1000
TBILL 11.24.10	PIBL1209K242	5M	11/24/2010	156	0.43	3.053000	4.0000	2:09:52 PM	4.0000	4.2749	4.1125	4.1125
TBILL 12.01.10	PIBL0610F060	5M	12/1/2010	163	0.45	0.811000	3.9751	2:09:35 PM	3.9751	4.2894	4.1250	4.1250
TBILL 12.08.10	PIBL1209L250	5M	12/8/2010	170	0.47	0.063205	4.5000	3:21:20 PM	4.5000	4.3039	4.1375	4.1375
TBILL 12.15.10*	PIBL0610F079	6M	12/15/2010	177	0.48	29.424000	4.0550	10:14:16 AM	4.0550	4.3185	4.1500	4.1500
TBILL 01.12.11	PIBL1210A018	7M	1/12/2011	205	0.56					4.3779	4.2269	4.2269
TBILL 01.26.11	PIBL1210A027	7M	1/26/2011	219	0.60					4.4077	4.2654	4.2654
TBILL 02.09.11	PIBL1210B035	8M	2/9/2011	233	0.64	1.716000	4.2000	2:28:01 PM	4.2000	4.4374	4.3038	4.3038
TBILL 02.23.11	PIBL1210B044	8M	2/23/2011	247	0.68					4.4671	4.3423	4.3423
TBILL 03.09.11	PIBL1210C052	9M	3/9/2011	261	0.72					4.4969	4.3808	4.3808
TBILL 03.23.11	PIBL1210C061	9M	3/23/2011	275	0.75					4.5266	4.4192	4.4192
TBILL 04.06.11	PIBL1210D079	10M	4/6/2011	289	0.79	3.607000	4.3250	11:56:40 AM	4.3179	4.5563	4.4577	4.4577
TBILL 04.20.11	PIBL1210D088	10M	4/20/2011	303	0.83					4.5861	4.4962	4.4962
TBILL 05.18.11	PIBL1210E103	11M	5/18/2011	331	0.91	1.499330	4.2750	3:58:25 PM	4.2750	4.6455	4.5731	4.5731
TBILL 06.15.11*	PIBL1210F120	1Y	6/15/2011	359	0.98	25.876300	4.5700	3:35:28 PM	4.5639	4.7050	4.6500	4.6500