

Interpolated Bills
June 22, 2010

Instrument Name	ISIN	Tenor	Maturity	Days	YRS	D. Vol (MM)	Last Yield	Traded Time	W. Ave	PDSI-F	PDSI-R1	PDSI-R2
TBILL 06.30.10	PIBL1209G130	<1M	6/30/2010	7	0.02					4.0201	3.9704	3.9696
TBILL 07.07.10	PIBL0310D023	<1M	7/7/2010	14	0.04	2.002000	3.7500	10:45:37 AM	3.7500	4.0435	3.9358	3.9342
TBILL 07.14.10	PIBL1209G149	<1M	7/14/2010	21	0.06	3.875624	3.7500	11:15:35 AM	3.7500	4.0670	3.9012	3.8987
TBILL 07.21.10	PIBL0310D032	1M	7/21/2010	28	0.08	0.501167	3.6250	10:56:07 AM	3.6250	4.0904	3.8666	3.8633
TBILL 07.28.10*	PIBL1209G158	1M	7/28/2010	35	0.10	95.425549	3.7500	2:53:35 PM	3.8288	4.1138	3.8320	3.8278
TBILL 08.04.10	PIBL0310E040	1M	8/4/2010	42	0.12	0.503537	3.8500	3:12:03 PM	3.8500	4.1171	3.8530	3.8299
TBILL 08.11.10	PIBL1209H166	2M	8/11/2010	49	0.13	130.192998	3.8501	2:53:13 PM	3.8918	4.1204	3.8740	3.8319
TBILL 08.18.10	PIBL0310E059	2M	8/18/2010	56	0.15					4.1237	3.8950	3.8340
TBILL 08.25.10	PIBL1209H175	2M	8/25/2010	63	0.17	27.465390	3.8501	4:01:33 PM	3.8496	4.1269	3.9160	3.8360
TBILL 09.08.10	PIBL1209I183	2M	9/8/2010	77	0.21	1.224000	3.8500	10:50:07 AM	3.8500	4.1335	3.9580	3.8401
TBILL 09.15.10	PIBL0310F076	3M	9/15/2010	84	0.23	53.281851	3.8250	3:08:45 PM	3.8300	4.1367	3.9790	3.8422
TBILL 09.22.10*	PIBL0610C018	3M	9/22/2010	91	0.25	104.151098	3.8500	11:19:41 AM	3.8500	4.1400	4.0000	3.8443
TBILL 09.29.10	PIBL1209I209	3M	9/29/2010	98	0.27	9.141190	3.8656	3:02:34 PM	3.8618	4.1534	4.0167	3.8666
TBILL 10.06.10	PIBL0610D026	4M	10/6/2010	105	0.29	1.030000	4.1000	3:09:59 PM	4.1000	4.1669	4.0333	3.8890
TBILL 10.13.10	PIBL1209J217	4M	10/13/2010	112	0.31	1.403000	3.9000	2:36:21 PM	3.9000	4.1803	4.0500	3.9113
TBILL 10.20.10	PIBL0610D035	4M	10/20/2010	119	0.33	30.935000	4.0001	11:43:49 AM	4.0000	4.1937	4.0667	3.9336
TBILL 10.27.10	PIBL1209J226	4M	10/27/2010	126	0.35	1.018500	4.1500	11:00:30 AM	4.1500	4.2071	4.0833	3.9560
TBILL 11.03.10	PIBL0610E043	5M	11/3/2010	133	0.36	23.841000	4.0202	2:59:06 PM	4.0242	4.2206	4.1000	3.9783
TBILL 11.10.10	PIBL1209K233	5M	11/10/2010	140	0.38	2.039000	4.0350	3:51:04 PM	4.0350	4.2340	4.1167	4.0007
TBILL 11.17.10	PIBL0610E052	5M	11/17/2010	147	0.40	0.708000	3.9500	9:25:49 AM	3.9500	4.2474	4.1333	4.0230
TBILL 11.24.10	PIBL1209K242	5M	11/24/2010	154	0.42	6.939800	4.0000	11:22:28 AM	4.0000	4.2609	4.1500	4.0454
TBILL 12.01.10	PIBL0610F060	5M	12/1/2010	161	0.44					4.2743	4.1667	4.0677
TBILL 12.08.10	PIBL1209L250	5M	12/8/2010	168	0.46					4.2877	4.1833	4.0901
TBILL 12.15.10*	PIBL0610F079	6M	12/15/2010	175	0.48	53.020736	4.0657	3:52:15 PM	4.1124	4.3012	4.2000	4.1124
TBILL 01.12.11	PIBL1210A018	7M	1/12/2011	203	0.56					4.3612	4.2588	4.1849
TBILL 01.26.11	PIBL1210A027	7M	1/26/2011	217	0.59	13.383250	4.1250	2:37:47 PM	4.1493	4.3912	4.2882	4.2212
TBILL 02.09.11	PIBL1210B035	8M	2/9/2011	231	0.63	2.055000	4.4250	3:09:58 PM	4.4250	4.4213	4.3176	4.2575
TBILL 02.23.11	PIBL1210B044	8M	2/23/2011	245	0.67					4.4513	4.3471	4.2937
TBILL 03.09.11	PIBL1210C052	9M	3/9/2011	259	0.71					4.4813	4.3765	4.3300
TBILL 03.23.11	PIBL1210C061	9M	3/23/2011	273	0.75					4.5114	4.4059	4.3662
TBILL 04.06.11	PIBL1210D079	10M	4/6/2011	287	0.79	5.443000	4.3000	8:55:08 AM	4.3000	4.5414	4.4353	4.4025
TBILL 04.20.11	PIBL1210D088	10M	4/20/2011	301	0.82					4.5714	4.4647	4.4388
TBILL 05.18.11	PIBL1210E103	11M	5/18/2011	329	0.90					4.6315	4.5235	4.5113
TBILL 06.15.11*	PIBL1210F120	1Y	6/15/2011	357	0.98	88.976000	4.5860	2:31:36 PM	4.5838	4.6915	4.5823	4.5838