

Interpolated Bills  
June 23, 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	6	0.02					4.0128	3.9714	3.9718
TBILL 07.07.10	PIBL0310D023	<1M	7/7/2010	13	0.04					4.0308	3.9312	3.9324
TBILL 07.14.10	PIBL1209G149	<1M	7/14/2010	20	0.05	0.896136	4.0670	2:15:58 PM	3.8547	4.0487	3.8911	3.8930
TBILL 07.21.10	PIBL0310D032	1M	7/21/2010	27	0.07	52.122354	3.8000	11:10:58 AM	3.7885	4.0667	3.8510	3.8535
TBILL 07.28.10*	PIBL1209G158	1M	7/28/2010	34	0.09	151.259931	3.8250	2:56:24 PM	3.8215	4.0846	3.8109	3.8141
TBILL 08.04.10	PIBL0310E040	1M	8/4/2010	41	0.11	1.211000	3.8000	11:52:27 AM	3.9880	4.0861	3.8184	3.8216
TBILL 08.11.10	PIBL1209H166	2M	8/11/2010	48	0.13	95.233622	3.8505	2:06:11 PM	3.8587	4.0875	3.8258	3.8292
TBILL 08.18.10	PIBL0310E059	2M	8/18/2010	55	0.15	0.200000	4.3000	10:52:58 AM	4.3000	4.0889	3.8333	3.8367
TBILL 08.25.10	PIBL1209H175	2M	8/25/2010	62	0.17	57.662620	3.8250	11:39:06 AM	3.8366	4.0904	3.8408	3.8443
TBILL 09.08.10	PIBL1209I183	2M	9/8/2010	76	0.21	14.146000	4.3500	3:54:21 PM	3.8982	4.0933	3.8557	3.8594
TBILL 09.15.10	PIBL0310F076	3M	9/15/2010	83	0.23	112.380417	3.8500	3:02:52 PM	3.8267	4.0947	3.8632	3.8670
TBILL 09.22.10*	PIBL0610C018	3M	9/22/2010	90	0.25	203.593732	3.9000	11:26:33 AM	3.8993	4.0962	3.8706	3.8745
TBILL 09.29.10	PIBL1209I209	3M	9/29/2010	97	0.27	138.077000	3.8509	2:14:46 PM	3.8769	4.1141	3.8981	3.9016
TBILL 10.06.10	PIBL0610D026	4M	10/6/2010	104	0.28					4.1321	3.9255	3.9288
TBILL 10.13.10	PIBL1209J217	4M	10/13/2010	111	0.30	1.000000	3.8750	2:32:08 PM	3.8750	4.1500	3.9530	3.9559
TBILL 10.20.10	PIBL0610D035	4M	10/20/2010	118	0.32	46.520150	3.9000	11:45:21 AM	3.9018	4.1679	3.9804	3.9830
TBILL 10.27.10	PIBL1209J226	4M	10/27/2010	125	0.34					4.1859	4.0079	4.0101
TBILL 11.03.10	PIBL0610E043	5M	11/3/2010	132	0.36	9.466000	3.9761	3:21:13 PM	3.9858	4.2038	4.0353	4.0373
TBILL 11.10.10	PIBL1209K233	5M	11/10/2010	139	0.38					4.2218	4.0628	4.0644
TBILL 11.17.10	PIBL0610E052	5M	11/17/2010	146	0.40	13.382206	4.0000	2:07:38 PM	3.9827	4.2397	4.0902	4.0915
TBILL 11.24.10	PIBL1209K242	5M	11/24/2010	153	0.42					4.2577	4.1177	4.1186
TBILL 12.01.10	PIBL0610F060	5M	12/1/2010	160	0.44					4.2756	4.1451	4.1458
TBILL 12.08.10	PIBL1209L250	5M	12/8/2010	167	0.46					4.2936	4.1726	4.1729
TBILL 12.15.10*	PIBL0610F079	6M	12/15/2010	174	0.48	38.006185	4.1200	3:43:01 PM	4.1135	4.3115	4.2000	4.2000
TBILL 01.12.11	PIBL1210A018	7M	1/12/2011	202	0.55					4.3710	4.2313	4.2349
TBILL 01.26.11	PIBL1210A027	7M	1/26/2011	216	0.59					4.4007	4.2469	4.2523
TBILL 02.09.11	PIBL1210B035	8M	2/9/2011	230	0.63					4.4305	4.2626	4.2698
TBILL 02.23.11	PIBL1210B044	8M	2/23/2011	244	0.67					4.4602	4.2782	4.2872
TBILL 03.09.11	PIBL1210C052	9M	3/9/2011	258	0.71	12.025000	4.3260	12:05:54 PM	4.3257	4.4899	4.2939	4.3047
TBILL 03.23.11	PIBL1210C061	9M	3/23/2011	272	0.75					4.5197	4.3095	4.3221
TBILL 04.06.11	PIBL1210D079	10M	4/6/2011	286	0.78	11.595000	4.3500	2:02:07 PM	4.3022	4.5494	4.3252	4.3396
TBILL 04.20.11	PIBL1210D088	10M	4/20/2011	300	0.82					4.5791	4.3408	4.3570
TBILL 05.18.11	PIBL1210E103	11M	5/18/2011	328	0.90					4.6386	4.3721	4.3919
TBILL 06.15.11*	PIBL1210F120	1Y	6/15/2011	356	0.98	123.591000	4.5723	3:40:57 PM	4.4268	4.6981	4.4034	4.4268