

Interpolated Bills
July 01, 2010

Instrument Name	ISIN	Tenor	Maturity	Days	YRS	D. Vol (MM)	Last Yield	Traded Time	W. Ave	PDSI-F	PDSI-R1	PDSI-R2
TBILL 07.07.10	PIBL0310D023	<1M	7/7/2010	5	0.01					4.0099	3.9938	3.9938
TBILL 07.14.10	PIBL1209G149	<1M	7/14/2010	12	0.03	20.602000	3.8000	12:09:56 PM	3.8000	4.0271	3.9828	3.9828
TBILL 07.21.10	PIBL0310D032	<1M	7/21/2010	19	0.05	2.603978	3.3500	10:30:12 AM	3.4423	4.0444	3.9719	3.9719
TBILL 07.28.10	PIBL1209G158	1M	7/28/2010	26	0.07	0.501000	3.8000	10:36:14 AM	3.8000	4.0616	3.9609	3.9609
TBILL 08.04.10*	PIBL0310E040	1M	8/4/2010	33	0.09					4.0788	3.9500	3.9500
TBILL 08.11.10	PIBL1209H166	1M	8/11/2010	40	0.11	12.721222	4.0000	3:45:21 PM	3.9130	4.0785	3.9513	3.9513
TBILL 08.18.10	PIBL0310E059	2M	8/18/2010	47	0.13	0.800000	4.2500	11:34:07 AM	4.2500	4.0781	3.9525	3.9525
TBILL 08.25.10	PIBL1209H175	2M	8/25/2010	54	0.15	1451.849000	3.9250	2:23:33 PM	4.0399	4.0777	3.9538	3.9538
TBILL 09.08.10	PIBL1209I183	2M	9/8/2010	68	0.19	2453.725000	3.9526	2:42:45 PM	4.1500	4.0769	3.9563	3.9563
TBILL 09.15.10	PIBL0310F076	2M	9/15/2010	75	0.21	16.812596	3.9000	11:24:14 AM	3.9000	4.0765	3.9575	3.9575
TBILL 09.22.10	PIBL0610C018	3M	9/22/2010	82	0.22					4.0762	3.9588	3.9588
TBILL 09.29.10	PIBL1209I209	3M	9/29/2010	89	0.24	2.426500	3.9500	2:34:20 PM	4.0211	4.0758	3.9600	3.9600
TBILL09.29.10a*	PIBL0310F085	3M	9/29/2010	89	0.24	31.063000	3.9500	10:22:24 AM	3.9466	4.0758	3.9600	3.9600
TBILL 10.06.10	PIBL0610D026	3M	10/6/2010	96	0.26					4.0952	3.9823	3.9823
TBILL 10.13.10	PIBL1209J217	4M	10/13/2010	103	0.28	1.600000	3.9500	10:56:36 AM	3.9500	4.1147	4.0046	4.0046
TBILL 10.20.10	PIBL0610D035	4M	10/20/2010	110	0.30	3.322000	3.9000	9:56:24 AM	3.9000	4.1342	4.0269	4.0269
TBILL 10.27.10	PIBL1209J226	4M	10/27/2010	117	0.32	0.500000	3.9000	3:09:24 PM	3.9000	4.1536	4.0492	4.0492
TBILL 11.03.10	PIBL0610E043	4M	11/3/2010	124	0.34	31.123914	4.0358	2:58:43 PM	4.0041	4.1731	4.0715	4.0715
TBILL 11.10.10	PIBL1209K233	5M	11/10/2010	131	0.36	12.626100	3.9750	3:58:16 PM	3.9750	4.1926	4.0938	4.0938
TBILL 11.17.10	PIBL0610E052	5M	11/17/2010	138	0.38	53.593000	4.1250	2:19:03 PM	4.1161	4.2120	4.1162	4.1162
TBILL 11.24.10	PIBL1209K242	5M	11/24/2010	145	0.40	1.016900	4.0000	11:45:06 AM	4.0000	4.2315	4.1385	4.1385
TBILL 12.01.10	PIBL0610F060	5M	12/1/2010	152	0.42	1.748000	4.0750	3:52:18 PM	4.0750	4.2510	4.1608	4.1608
TBILL 12.08.10	PIBL1209L250	5M	12/8/2010	159	0.44					4.2704	4.1831	4.1831
TBILL 12.15.10	PIBL0610F079	5M	12/15/2010	166	0.45	150.000000	4.1775	2:14:46 PM	4.1600	4.2899	4.2054	4.2054
TBILL 12.29.10*	PIBL0610F088	6M	12/29/2010	180	0.49	22.101300	4.1277	2:40:57 PM	4.1342	4.3288	4.2500	4.2500
TBILL 01.12.11	PIBL1210A018	7M	1/12/2011	194	0.53					4.3593	4.2745	4.2785
TBILL 01.26.11	PIBL1210A027	7M	1/26/2011	208	0.57					4.3899	4.2990	4.3069
TBILL 02.09.11	PIBL1210B035	8M	2/9/2011	222	0.61					4.4204	4.3235	4.3354
TBILL 02.23.11	PIBL1210B044	8M	2/23/2011	236	0.65	1.000000	4.2000	3:28:04 PM	4.2000	4.4509	4.3480	4.3639
TBILL 03.09.11	PIBL1210C052	9M	3/9/2011	250	0.68					4.4814	4.3725	4.3923
TBILL 03.23.11	PIBL1210C061	9M	3/23/2011	264	0.72					4.5119	4.3970	4.4208
TBILL 04.06.11	PIBL1210D079	9M	4/6/2011	278	0.76	83.429000	4.3700	3:46:06 PM	4.3235	4.5424	4.4215	4.4493
TBILL 04.20.11	PIBL1210D088	10M	4/20/2011	292	0.80					4.5729	4.4461	4.4778
TBILL 05.18.11	PIBL1210E103	11M	5/18/2011	320	0.88					4.6339	4.4951	4.5347