

Interpolated Bills
July 02, 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	2	0.01					4.0009	3.9972	3.9972
TBILL 07.14.10	PIBL1209G149	<1M	7/14/2010	9	0.02					4.0073	3.9778	3.9778
TBILL 07.21.10	PIBL0310D032	<1M	7/21/2010	16	0.04	2.004000	4.2500	3:12:01 PM	4.2500	4.0136	3.9583	3.9583
TBILL 07.28.10	PIBL1209G158	<1M	7/28/2010	23	0.06	100.586000	3.8000	3:12:22 PM	3.7801	4.0200	3.9389	3.9389
TBILL 08.04.10	PIBL0310E040	1M	8/4/2010	30	0.08					4.0263	3.9194	3.9194
TBILL 08.11.10*	PIBL1209H166	1M	8/11/2010	37	0.10	0.358289	3.8500	2:30:25 PM	3.7780	4.0327	3.9000	3.9000
TBILL 08.18.10	PIBL0310E059	1M	8/18/2010	44	0.12					4.0408	3.9075	3.9075
TBILL 08.25.10	PIBL1209H175	2M	8/25/2010	51	0.14	7.980775	3.9500	11:43:27 AM	3.8205	4.0489	3.9150	3.9150
TBILL 09.08.10	PIBL1209I183	2M	9/8/2010	65	0.18	7.149506	3.9525	3:52:19 PM	3.9525	4.0652	3.9300	3.9300
TBILL 09.15.10	PIBL0310F076	2M	9/15/2010	72	0.20	0.213338	3.9525	10:22:10 AM	3.9525	4.0733	3.9375	3.9375
TBILL 09.22.10	PIBL0610C018	2M	9/22/2010	79	0.22					4.0814	3.9450	3.9450
TBILL 09.29.10	PIBL1209I209	3M	9/29/2010	86	0.24	3.757000	3.8500	9:17:49 AM	3.8500	4.0896	3.9525	3.9525
TBILL09.29.10a	PIBL0310F085	3M	9/29/2010	86	0.24					4.0896	3.9525	3.9525
TBILL 10.06.10*	PIBL0610D026	3M	10/6/2010	93	0.25	0.151000	4.0000	11:25:10 AM	4.0000	4.0977	3.9600	3.9600
TBILL 10.13.10	PIBL1209J217	3M	10/13/2010	100	0.27	2.005000	4.0250	3:11:19 PM	3.9502	4.1154	3.9807	3.9752
TBILL 10.20.10	PIBL0610D035	4M	10/20/2010	107	0.29	0.528590	3.9000	10:26:09 AM	3.9000	4.1331	4.0014	3.9905
TBILL 10.27.10	PIBL1209J226	4M	10/27/2010	114	0.31					4.1509	4.0221	4.0057
TBILL 11.03.10	PIBL0610E043	4M	11/3/2010	121	0.33					4.1686	4.0429	4.0210
TBILL 11.10.10	PIBL1209K233	4M	11/10/2010	128	0.35	1.012000	4.0000	10:16:16 AM	4.0000	4.1863	4.0636	4.0362
TBILL 11.17.10	PIBL0610E052	5M	11/17/2010	135	0.37	12.165900	4.0100	10:26:37 AM	3.9891	4.2040	4.0843	4.0515
TBILL 11.24.10	PIBL1209K242	5M	11/24/2010	142	0.39	1.513000	4.0150	3:24:22 PM	4.0150	4.2217	4.1050	4.0667
TBILL 12.01.10	PIBL0610F060	5M	12/1/2010	149	0.41	100.000000	4.1500	2:21:55 PM	4.1500	4.2395	4.1257	4.0819
TBILL 12.08.10	PIBL1209L250	5M	12/8/2010	156	0.43					4.2572	4.1464	4.0972
TBILL 12.15.10	PIBL0610F079	5M	12/15/2010	163	0.45	0.405000	4.1261	11:52:10 AM	4.1261	4.2749	4.1671	4.1124
TBILL 12.29.10	PIBL0610F088	6M	12/29/2010	177	0.48	60.500000	4.1825	2:18:08 PM	4.1734	4.3103	4.2086	4.1429
TBILL 01.12.11*	PIBL1210A018	6M	1/12/2011	191	0.52					4.3458	4.2500	4.1734
TBILL 01.26.11	PIBL1210A027	7M	1/26/2011	205	0.56	0.519400	4.3500	11:21:39 AM	4.3500	4.3766	4.2854	4.2085
TBILL 02.09.11	PIBL1210B035	7M	2/9/2011	219	0.60	0.208000	4.3330	11:12:57 AM	4.3330	4.4074	4.3208	4.2437
TBILL 02.23.11	PIBL1210B044	8M	2/23/2011	233	0.64					4.4383	4.3563	4.2788
TBILL 03.09.11	PIBL1210C052	8M	3/9/2011	247	0.68	1.000000	4.3900	11:22:02 AM	4.3900	4.4691	4.3917	4.3140
TBILL 03.23.11	PIBL1210C061	9M	3/23/2011	261	0.72					4.4999	4.4271	4.3491
TBILL 04.06.11	PIBL1210D079	9M	4/6/2011	275	0.75	10.344000	4.3000	12:19:16 PM	4.3000	4.5308	4.4625	4.3843
TBILL 04.20.11	PIBL1210D088	10M	4/20/2011	289	0.79	0.015000	4.4025	11:43:05 AM	4.4025	4.5616	4.4979	4.4194
TBILL 05.18.11	PIBL1210E103	11M	5/18/2011	317	0.87					4.6233	4.5688	4.4897