

Interpolated Bills  
June 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 06.09.10	PIBL0609L190	<1M	6/9/2010	7	0.02					4.0275	3.9704	3.9704
TBILL 06.23.10	PIBL0310C015	<1M	6/23/2010	21	0.06	150.792000	3.8000	11:29:29 AM	3.8336	4.0916	3.9014	3.9014
TBILL 06.30.10	PIBL1209G130	1M	6/30/2010	28	0.08					4.1237	3.8669	3.8668
TBILL 07.07.10*	PIBL0310D023	1M	7/7/2010	35	0.10	151.388000	3.8500	2:30:28 PM	3.8330	4.1558	3.8323	3.8323
TBILL 07.14.10	PIBL1209G149	1M	7/14/2010	42	0.12	204.909000	3.8500	10:35:19 AM	3.8318	4.1603	3.8519	3.8529
TBILL 07.21.10	PIBL0310D032	2M	7/21/2010	49	0.13					4.1649	3.8714	3.8734
TBILL 07.28.10	PIBL1209G158	2M	7/28/2010	56	0.15	8.586400	3.8150	2:53:24 PM	3.8074	4.1695	3.8909	3.8939
TBILL 08.04.10	PIBL0310E040	2M	8/4/2010	63	0.17	0.150000	3.8000	10:41:53 AM	3.8000	4.1741	3.9105	3.9145
TBILL 08.11.10	PIBL1209H166	2M	8/11/2010	70	0.19	600.605000	4.3750	3:23:12 PM	3.8501	4.1786	3.9300	3.9350
TBILL 08.18.10	PIBL0310E059	2M	8/18/2010	77	0.21					4.1832	3.9495	3.9556
TBILL 08.25.10	PIBL1209H175	3M	8/25/2010	84	0.23	3229.777000	4.0000	3:57:39 PM	4.0189	4.1878	3.9690	3.9761
TBILL 09.08.10*	PIBL1209I183	3M	9/8/2010	98	0.27	377.415976	3.9500	4:07:11 PM	4.0026	4.1969	4.0081	4.0172
TBILL 09.22.10	PIBL0610C018	4M	9/22/2010	112	0.31	2.532000	3.9000	12:54:42 PM	3.9000	4.2228	4.0401	4.0186
TBILL 09.29.10	PIBL1209I209	4M	9/29/2010	119	0.33					4.2357	4.0561	4.0193
TBILL 10.06.10	PIBL0610D026	4M	10/6/2010	126	0.35	1.000000	3.9750	11:31:32 AM	3.9750	4.2486	4.0721	4.0200
TBILL 10.13.10	PIBL1209J217	5M	10/13/2010	133	0.36	21.220000	4.0000	2:50:24 PM	4.0000	4.2615	4.0881	4.0207
TBILL 10.20.10	PIBL0610D035	5M	10/20/2010	140	0.38					4.2744	4.1040	4.0214
TBILL 10.27.10	PIBL1209J226	5M	10/27/2010	147	0.40					4.2873	4.1200	4.0221
TBILL 11.03.10	PIBL0610E043	5M	11/3/2010	154	0.42	1.115000	4.0505	3:18:01 PM	4.0505	4.3003	4.1360	4.0228
TBILL 11.10.10	PIBL1209K233	5M	11/10/2010	161	0.44					4.3132	4.1520	4.0235
TBILL 11.17.10	PIBL0610E052	5M	11/17/2010	168	0.46	33.111600	4.0501	3:10:06 PM	4.0673	4.3261	4.1680	4.0242
TBILL 11.24.10	PIBL1209K242	6M	11/24/2010	175	0.48	120.433560	4.0250	3:30:22 PM	4.0235	4.3390	4.1840	4.0249
TBILL 12.01.10*	PIBL0610F060	6M	12/1/2010	182	0.50	4.266000	4.0500	2:09:55 PM	4.0500	4.3519	4.2000	4.0256
TBILL 12.08.10	PIBL1209L250	6M	12/8/2010	189	0.52	2.000000	4.1050	11:32:39 AM	4.1050	4.3647	4.2125	4.0454
TBILL 01.12.11	PIBL1210A018	8M	1/12/2011	224	0.61					4.4288	4.2750	4.1442
TBILL 01.26.11	PIBL1210A027	8M	1/26/2011	238	0.65					4.4545	4.3000	4.1838
TBILL 02.09.11	PIBL1210B035	9M	2/9/2011	252	0.69	2.977861	4.2500	3:59:31 PM	4.2796	4.4801	4.3250	4.2233
TBILL 02.23.11	PIBL1210B044	9M	2/23/2011	266	0.73	1.500000	4.2750	12:02:58 PM	4.2750	4.5058	4.3500	4.2628
TBILL 03.09.11	PIBL1210C052	9M	3/9/2011	280	0.77	118.042601	4.4000	2:09:32 PM	4.4000	4.5314	4.3750	4.3024
TBILL 03.23.11	PIBL1210C061	10M	3/23/2011	294	0.81	3.405000	4.3300	2:47:45 PM	4.3470	4.5571	4.4000	4.3419
TBILL 04.06.11	PIBL1210D079	10M	4/6/2011	308	0.84	52.048000	4.4000	3:58:42 PM	4.3780	4.5827	4.4250	4.3814
TBILL 04.20.11	PIBL1210D088	11M	4/20/2011	322	0.88	268.782667	4.4000	3:58:45 PM	4.4046	4.6083	4.4500	4.4209
TBILL 05.18.11*	PIBL1210E103	1Y	5/18/2011	350	0.96	8.873156	4.3650	2:46:54 PM	4.3560	4.6596	4.5000	4.5000