

Interpolated Bills
June 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 06.09.10	PIBL0609L190	<1M	6/9/2010	6	0.02					4.0229	4.0152	4.0000
TBILL 06.23.10	PIBL0310C015	<1M	6/23/2010	20	0.05	1.000000	3.8500	10:17:42 AM	3.8500	4.0870	4.0576	4.0000
TBILL 06.30.10	PIBL1209G130	1M	6/30/2010	27	0.07					4.1191	4.0788	4.0000
TBILL 07.07.10*	PIBL0310D023	1M	7/7/2010	34	0.09	2.820000	3.8625	11:53:34 AM	4.0822	4.1512	4.1000	4.0000
TBILL 07.14.10	PIBL1209G149	1M	7/14/2010	41	0.11	6.312000	3.8625	11:46:15 AM	3.8540	4.1519	4.0978	4.0089
TBILL 07.21.10	PIBL0310D032	2M	7/21/2010	48	0.13					4.1526	4.0956	4.0178
TBILL 07.28.10	PIBL1209G158	2M	7/28/2010	55	0.15	35.078800	3.8000	3:11:23 PM	3.8887	4.1533	4.0933	4.0267
TBILL 08.04.10	PIBL0310E040	2M	8/4/2010	62	0.17					4.1541	4.0911	4.0356
TBILL 08.11.10	PIBL1209H166	2M	8/11/2010	69	0.19	6.212100	3.8150	11:46:24 AM	3.7710	4.1548	4.0889	4.0444
TBILL 08.18.10	PIBL0310E059	2M	8/18/2010	76	0.21					4.1555	4.0867	4.0533
TBILL 08.25.10	PIBL1209H175	3M	8/25/2010	83	0.23	29.428603	3.9001	3:54:09 PM	3.8866	4.1562	4.0844	4.0622
TBILL 09.08.10*	PIBL1209I183	3M	9/8/2010	97	0.27	1.004000	4.0000	2:28:39 PM	4.0000	4.1577	4.0800	4.0800
TBILL 09.22.10	PIBL0610C018	4M	9/22/2010	111	0.30	16.569000	3.9000	11:42:21 AM	3.9000	4.1657	4.0748	4.0747
TBILL 09.29.10	PIBL1209I209	4M	9/29/2010	118	0.32					4.1697	4.0722	4.0720
TBILL 10.06.10	PIBL0610D026	4M	10/6/2010	125	0.34					4.1737	4.0697	4.0693
TBILL 10.13.10	PIBL1209J217	5M	10/13/2010	132	0.36					4.1777	4.0671	4.0666
TBILL 10.20.10	PIBL0610D035	5M	10/20/2010	139	0.38	0.558000	4.3000	10:35:47 AM	4.1639	4.1817	4.0645	4.0640
TBILL 10.27.10	PIBL1209J226	5M	10/27/2010	146	0.40					4.1857	4.0619	4.0613
TBILL 11.03.10	PIBL0610E043	5M	11/3/2010	153	0.42	4.759992	4.0450	2:42:02 PM	4.0450	4.1897	4.0593	4.0586
TBILL 11.10.10	PIBL1209K233	5M	11/10/2010	160	0.44					4.1937	4.0567	4.0560
TBILL 11.17.10	PIBL0610E052	5M	11/17/2010	167	0.46	34.254334	4.0900	3:06:42 PM	4.0517	4.1978	4.0542	4.0533
TBILL 11.24.10	PIBL1209K242	6M	11/24/2010	174	0.48	18.615900	4.0000	2:42:46 PM	4.0203	4.2018	4.0516	4.0506
TBILL 12.01.10*	PIBL0610F060	6M	12/1/2010	181	0.50	379.117709	4.0500	2:23:59 PM	4.0493	4.2058	4.0490	4.0480
TBILL 12.08.10	PIBL1209L250	6M	12/8/2010	188	0.52					4.2213	4.0678	4.0668
TBILL 01.12.11	PIBL1210A018	8M	1/12/2011	223	0.61					4.2988	4.1617	4.1610
TBILL 01.26.11	PIBL1210A027	8M	1/26/2011	237	0.65					4.3299	4.1993	4.1986
TBILL 02.09.11	PIBL1210B035	9M	2/9/2011	251	0.69					4.3609	4.2369	4.2363
TBILL 02.23.11	PIBL1210B044	9M	2/23/2011	265	0.73					4.3919	4.2745	4.2740
TBILL 03.09.11	PIBL1210C052	9M	3/9/2011	279	0.76					4.4229	4.3121	4.3116
TBILL 03.23.11	PIBL1210C061	10M	3/23/2011	293	0.80	31.110453	4.3360	3:09:22 PM	4.3486	4.4540	4.3497	4.3493
TBILL 04.06.11	PIBL1210D079	10M	4/6/2011	307	0.84	53.310971	4.3701	3:29:20 PM	4.3724	4.4850	4.3872	4.3870
TBILL 04.20.11	PIBL1210D088	11M	4/20/2011	321	0.88	79.687135	4.3850	3:57:49 PM	4.3703	4.5160	4.4248	4.4247
TBILL 05.18.11*	PIBL1210E103	1Y	5/18/2011	349	0.96	22.509000	4.3250	3:24:09 PM	4.3598	4.5781	4.5000	4.5000