

Interpolated Bills  
June 04, 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	2	0.01					4.0039	4.0014	4.0014
TBILL 06.23.10	PIBL0310C015	<1M	6/23/2010	16	0.04					4.0585	4.0208	4.0208
TBILL 06.30.10	PIBL1209G130	<1M	6/30/2010	23	0.06					4.0858	4.0306	4.0306
TBILL 07.07.10	PIBL0310D023	1M	7/7/2010	30	0.08					4.1131	4.0403	4.0403
TBILL 07.14.10*	PIBL1209G149	1M	7/14/2010	37	0.10	0.501279	3.7250	10:18:01 AM	3.7250	4.1404	4.0500	4.0500
TBILL 07.21.10	PIBL0310D032	1M	7/21/2010	44	0.12	0.311210	3.7500	11:13:23 AM	3.5484	4.1430	4.0531	4.0536
TBILL 07.28.10	PIBL1209G158	2M	7/28/2010	51	0.14	3.376200	3.8000	11:59:37 AM	3.8000	4.1456	4.0563	4.0572
TBILL 08.04.10	PIBL0310E040	2M	8/4/2010	58	0.16					4.1482	4.0594	4.0608
TBILL 08.11.10	PIBL1209H166	2M	8/11/2010	65	0.18	16.978500	3.8150	2:04:45 PM	3.7658	4.1508	4.0625	4.0644
TBILL 08.18.10	PIBL0310E059	2M	8/18/2010	72	0.20					4.1534	4.0656	4.0680
TBILL 08.25.10	PIBL1209H175	2M	8/25/2010	79	0.22	0.900000	3.8000	12:37:07 PM	3.7944	4.1560	4.0688	4.0716
TBILL 09.08.10*	PIBL1209I183	3M	9/8/2010	93	0.25	1000.432000	3.8750	3:01:14 PM	4.0749	4.1612	4.0750	4.0788
TBILL 09.22.10	PIBL0610C018	4M	9/22/2010	107	0.29	2.284000	3.8500	11:19:25 AM	3.8540	4.1831	4.0942	4.0975
TBILL 09.29.10	PIBL1209I209	4M	9/29/2010	114	0.31	1000.000000	4.1000	9:06:05 AM	4.1000	4.1941	4.1038	4.1068
TBILL 10.06.10	PIBL0610D026	4M	10/6/2010	121	0.33	129.185215	4.0000	10:53:01 AM	4.0200	4.2051	4.1135	4.1161
TBILL 10.13.10	PIBL1209J217	4M	10/13/2010	128	0.35					4.2160	4.1231	4.1254
TBILL 10.20.10	PIBL0610D035	5M	10/20/2010	135	0.37	30.800000	4.0125	2:06:50 PM	4.0102	4.2270	4.1327	4.1348
TBILL 10.27.10	PIBL1209J226	5M	10/27/2010	142	0.39					4.2380	4.1423	4.1441
TBILL 11.03.10	PIBL0610E043	5M	11/3/2010	149	0.41	0.702000	3.9500	2:39:27 PM	3.9427	4.2490	4.1519	4.1534
TBILL 11.10.10	PIBL1209K233	5M	11/10/2010	156	0.43					4.2599	4.1615	4.1627
TBILL 11.17.10	PIBL0610E052	5M	11/17/2010	163	0.45	151.521000	4.0250	9:00:33 AM	4.0844	4.2709	4.1712	4.1720
TBILL 11.24.10	PIBL1209K242	5M	11/24/2010	170	0.47					4.2819	4.1808	4.1814
TBILL 12.01.10	PIBL0610F060	6M	12/1/2010	177	0.48	14.514948	4.0000	3:30:03 PM	3.9965	4.2929	4.1904	4.1907
TBILL 12.08.10*	PIBL1209L250	6M	12/8/2010	184	0.50					4.3038	4.2000	4.2000
TBILL 01.12.11	PIBL1210A018	7M	1/12/2011	219	0.60					4.3695	4.2652	4.2652
TBILL 01.26.11	PIBL1210A027	8M	1/26/2011	233	0.64					4.3957	4.2913	4.2913
TBILL 02.09.11	PIBL1210B035	8M	2/9/2011	247	0.68					4.4220	4.3174	4.3174
TBILL 02.23.11	PIBL1210B044	9M	2/23/2011	261	0.72	0.107000	4.4750	2:32:28 PM	4.4750	4.4482	4.3435	4.3435
TBILL 03.09.11	PIBL1210C052	9M	3/9/2011	275	0.75					4.4745	4.3696	4.3696
TBILL 03.23.11	PIBL1210C061	10M	3/23/2011	289	0.79	1.878000	4.3100	3:33:14 PM	4.3100	4.5008	4.3957	4.3957
TBILL 04.06.11	PIBL1210D079	10M	4/6/2011	303	0.83	20.964000	4.3503	10:33:12 AM	4.1294	4.5270	4.4217	4.4217
TBILL 04.20.11	PIBL1210D088	11M	4/20/2011	317	0.87					4.5533	4.4478	4.4478
TBILL 05.18.11*	PIBL1210E103	1Y	5/18/2011	345	0.95	7.075312	4.3250	3:10:47 PM	4.3132	4.6058	4.5000	4.5000