

Interpolated Bills
June 08, 2010

Instrument Name	ISIN	Tenor	Maturity	Days	YRS	D. Vol (MM)	Last Yield	Traded Time	W. Ave	PDSI-F	PDSI-R1	PDSI-R2
TBILL 06.23.10	PIBL0310C015	<1M	6/23/2010	14	0.04	19.882156	3.8000	3:53:12 PM	3.7761	4.0463	3.9507	3.9468
TBILL 06.30.10	PIBL1209G130	<1M	6/30/2010	21	0.06					4.0713	3.9241	3.9181
TBILL 07.07.10	PIBL0310D023	1M	7/7/2010	28	0.08	3.277000	3.7000	11:27:10 AM	3.7231	4.0962	3.8975	3.8895
TBILL 07.14.10*	PIBL1209G149	1M	7/14/2010	35	0.10	691.351842	3.7500	3:46:57 PM	3.8626	4.1212	3.8710	3.8608
TBILL 07.21.10	PIBL0310D032	1M	7/21/2010	42	0.12	5.588455	3.7500	2:39:06 PM	3.7252	4.1238	3.8871	3.8618
TBILL 07.28.10	PIBL1209G158	2M	7/28/2010	49	0.13	139.197200	3.8000	3:55:36 PM	3.8094	4.1264	3.9032	3.8628
TBILL 08.04.10	PIBL0310E040	2M	8/4/2010	56	0.15	2.025000	4.7500	11:58:50 AM	4.7500	4.1291	3.9193	3.8638
TBILL 08.11.10	PIBL1209H166	2M	8/11/2010	63	0.17	43.622347	3.8000	2:55:11 PM	3.8173	4.1317	3.9355	3.8648
TBILL 08.18.10	PIBL0310E059	2M	8/18/2010	70	0.19	15.643626	4.0000	3:03:37 PM	3.9034	4.1344	3.9516	3.8657
TBILL 08.25.10	PIBL1209H175	2M	8/25/2010	77	0.21	74.185951	3.8000	2:05:26 PM	3.8058	4.1370	3.9677	3.8667
TBILL 09.08.10*	PIBL1209I183	3M	9/8/2010	91	0.25	135.178699	3.8250	3:27:32 PM	3.8429	4.1423	4.0000	3.8687
TBILL 09.22.10	PIBL0610C018	4M	9/22/2010	105	0.29	1.197000	3.8500	10:46:38 AM	3.8500	4.1587	4.0231	3.8844
TBILL 09.29.10	PIBL1209I209	4M	9/29/2010	112	0.31	114.508000	3.8500	3:14:51 PM	3.9563	4.1669	4.0346	3.8923
TBILL 10.06.10	PIBL0610D026	4M	10/6/2010	119	0.33	68.303818	3.9750	3:12:05 PM	3.9777	4.1751	4.0462	3.9002
TBILL 10.13.10	PIBL1209J217	4M	10/13/2010	126	0.35	2.037500	4.1500	11:28:17 AM	4.1500	4.1833	4.0577	3.9080
TBILL 10.20.10	PIBL0610D035	5M	10/20/2010	133	0.36	1.017917	4.1000	11:13:16 AM	4.1000	4.1915	4.0692	3.9159
TBILL 10.27.10	PIBL1209J226	5M	10/27/2010	140	0.38					4.1997	4.0808	3.9238
TBILL 11.03.10	PIBL0610E043	5M	11/3/2010	147	0.40	12.205000	3.9500	2:49:21 PM	3.9562	4.2079	4.0923	3.9317
TBILL 11.10.10	PIBL1209K233	5M	11/10/2010	154	0.42					4.2161	4.1038	3.9395
TBILL 11.17.10	PIBL0610E052	5M	11/17/2010	161	0.44	53.804000	3.9250	3:47:54 PM	3.9810	4.2243	4.1154	3.9474
TBILL 11.24.10	PIBL1209K242	5M	11/24/2010	168	0.46	1.532300	4.0250	3:21:53 PM	4.0250	4.2325	4.1269	3.9553
TBILL 12.01.10	PIBL0610F060	6M	12/1/2010	175	0.48	128.706380	3.9500	3:25:59 PM	3.9690	4.2407	4.1385	3.9631
TBILL 12.08.10*	PIBL1209L250	6M	12/8/2010	182	0.50	2.000000	4.1000	10:43:10 AM	4.1000	4.2488	4.1500	3.9710
TBILL 01.12.11	PIBL1210A018	7M	1/12/2011	217	0.59					4.3289	4.2261	4.0643
TBILL 01.26.11	PIBL1210A027	8M	1/26/2011	231	0.63					4.3610	4.2565	4.1016
TBILL 02.09.11	PIBL1210B035	8M	2/9/2011	245	0.67					4.3930	4.2870	4.1389
TBILL 02.23.11	PIBL1210B044	9M	2/23/2011	259	0.71	15.225959	4.3000	12:27:12 PM	4.1993	4.4251	4.3174	4.1762
TBILL 03.09.11	PIBL1210C052	9M	3/9/2011	273	0.75					4.4571	4.3478	4.2135
TBILL 03.23.11	PIBL1210C061	10M	3/23/2011	287	0.79	101.128412	4.3350	3:41:36 PM	4.3374	4.4891	4.3783	4.2508
TBILL 04.06.11	PIBL1210D079	10M	4/6/2011	301	0.82	205.434000	4.3250	3:25:15 PM	4.3738	4.5212	4.4087	4.2881
TBILL 04.20.11	PIBL1210D088	11M	4/20/2011	315	0.86	1.234000	4.2500	12:34:54 PM	4.2500	4.5532	4.4391	4.3254
TBILL 05.18.11*	PIBL1210E103	1Y	5/18/2011	343	0.94					4.6173	4.5000	4.4000