

Interpolated Bills
May 26, 2010

Instrument Name	ISIN	Tenor	Maturity	Days	YRS	D. Vol (MM)	Last Yield	Traded Time	W. Ave	PDSI-F	PDSI-R1	PDSI-R2
TBILL 06.02.10	PIBL1209F113	<1M	6/2/2010	6	0.02					4.0231	4.0152	4.0152
TBILL 06.09.10	PIBL0609L190	<1M	6/9/2010	13	0.04	18.034027	3.7000	2:36:02 PM	3.7000	4.0554	4.0364	4.0364
TBILL 06.23.10	PIBL0310C015	1M	6/23/2010	27	0.07	10.094821	3.7000	3:39:15 PM	3.6975	4.1200	4.0788	4.0788
TBILL 06.30.10*	PIBL1209G130	1M	6/30/2010	34	0.09	0.917311	3.8000	2:45:31 PM	3.8000	4.1523	4.1000	4.1000
TBILL 07.07.10	PIBL0310D023	1M	7/7/2010	41	0.11	5.682000	3.8250	2:58:08 PM	3.8250	4.1568	4.0704	4.0703
TBILL 07.14.10	PIBL1209G149	2M	7/14/2010	48	0.13	1.647398	3.8250	2:31:26 PM	3.8017	4.1612	4.0408	4.0407
TBILL 07.21.10	PIBL0310D032	2M	7/21/2010	55	0.15	39.620755	3.7500	3:09:23 PM	3.7888	4.1657	4.0112	4.0110
TBILL 07.28.10	PIBL1209G158	2M	7/28/2010	62	0.17	3.024000	3.8000	2:57:27 PM	3.8084	4.1702	3.9816	3.9814
TBILL 08.04.10	PIBL0310E040	2M	8/4/2010	69	0.19	6.938000	3.8500	3:14:16 PM	3.8397	4.1747	3.9520	3.9517
TBILL 08.11.10	PIBL1209H166	2M	8/11/2010	76	0.21	856.528341	3.8150	3:39:46 PM	3.8899	4.1791	3.9225	3.9221
TBILL 08.18.10	PIBL0310E059	3M	8/18/2010	83	0.23	705.319000	3.7650	11:45:52 AM	3.7783	4.1836	3.8929	3.8924
TBILL 08.25.10*	PIBL1209H175	3M	8/25/2010	90	0.25	568.604739	4.2500	2:35:50 PM	3.9676	4.1881	3.8633	3.8628
TBILL 09.08.10	PIBL1209I183	4M	9/8/2010	104	0.28	17.417000	3.9000	2:35:06 PM	3.9000	4.2036	3.8963	3.8955
TBILL 09.22.10	PIBL0610C018	4M	9/22/2010	118	0.32	1.487000	4.0000	11:20:28 AM	4.0000	4.2192	3.9292	3.9282
TBILL 09.29.10	PIBL1209I209	4M	9/29/2010	125	0.34	0.162000	4.0001	3:04:45 PM	4.0001	4.2270	3.9457	3.9445
TBILL 10.06.10	PIBL0610D026	5M	10/6/2010	132	0.36	156.594087	4.0000	3:38:44 PM	3.9689	4.2348	3.9622	3.9609
TBILL 10.13.10	PIBL1209J217	5M	10/13/2010	139	0.38	1.241000	5.0000	3:41:07 PM	4.1663	4.2425	3.9787	3.9772
TBILL 10.20.10	PIBL0610D035	5M	10/20/2010	146	0.40	7.092000	4.0004	2:31:58 PM	4.0044	4.2503	3.9952	3.9936
TBILL 10.27.10	PIBL1209J226	5M	10/27/2010	153	0.42					4.2581	4.0117	4.0099
TBILL 11.03.10	PIBL0610E043	5M	11/3/2010	160	0.44	28.219800	4.0520	2:47:40 PM	4.0514	4.2659	4.0282	4.0263
TBILL 11.10.10	PIBL1209K233	5M	11/10/2010	167	0.46					4.2737	4.0447	4.0426
TBILL 11.17.10	PIBL0610E052	6M	11/17/2010	174	0.48	151.282926	4.0702	3:43:40 PM	4.0744	4.2814	4.0612	4.0590
TBILL 11.24.10*	PIBL1209K242	6M	11/24/2010	181	0.50	266.789800	4.0250	2:28:51 PM	4.0759	4.2892	4.0777	4.0753
TBILL 12.08.10	PIBL1209L250	7M	12/8/2010	195	0.53	0.400000	5.0000	2:28:35 PM	5.0000	4.3146	4.1115	4.1093
TBILL 01.12.11	PIBL1210A018	8M	1/12/2011	230	0.63	300.000000	3.9000	10:09:19 AM	3.9000	4.3779	4.1959	4.1942
TBILL 01.26.11	PIBL1210A027	8M	1/26/2011	244	0.67	1.463000	4.1750	10:10:17 AM	4.1750	4.4032	4.2297	4.2282
TBILL 02.09.11	PIBL1210B035	9M	2/9/2011	258	0.71	2.114584	4.2626	3:54:21 PM	4.2626	4.4285	4.2635	4.2622
TBILL 02.23.11	PIBL1210B044	9M	2/23/2011	272	0.75					4.4538	4.2973	4.2962
TBILL 03.09.11	PIBL1210C052	10M	3/9/2011	286	0.78	81.040000	4.4010	2:47:15 PM	4.4010	4.4792	4.3311	4.3301
TBILL 03.23.11	PIBL1210C061	10M	3/23/2011	300	0.82	12.311808	4.3503	3:40:22 PM	4.3503	4.5045	4.3649	4.3641
TBILL 04.06.11	PIBL1210D079	11M	4/6/2011	314	0.86	53.248000	4.3250	3:32:41 PM	4.3960	4.5298	4.3986	4.3981
TBILL 04.20.11	PIBL1210D088	11M	4/20/2011	328	0.90	6.062000	4.4000	3:51:22 PM	4.4000	4.5551	4.4324	4.4321
TBILL 05.18.11*	PIBL1210E103	1Y	5/18/2011	356	0.98	33.431000	4.3850	2:09:16 PM	4.3940	4.6058	4.5000	4.5000