

Interpolated Bills
May 07, 2010

Instrument Name	ISIN	Tenor	Maturity	Days	YRS	D. Vol (MM)	Last Yield	Traded Time	W. Ave	PDSI-F	PDSI-R1	PDSI-R2
TBILL 05.12.10	PIBL0609K173	<1M	5/12/2010	1		0.101070	3.5000	11:21:41 AM	3.5000	4.0000	4.0000	4.0000
TBILL 05.19.10	PIBL1209E106	<1M	5/19/2010	8	0.02	0.103000	4.3500	11:16:58 AM	4.3500	4.0446	4.0000	4.0871
TBILL 05.26.10	PIBL0609K182	<1M	5/26/2010	15	0.04	0.270022	3.8500	2:54:24 PM	3.7111	4.0891	4.0000	4.1742
TBILL 06.02.10	PIBL1209F113	<1M	6/2/2010	22	0.06					4.1337	4.0000	4.2613
TBILL 06.09.10	PIBL0609L190	1M	6/9/2010	29	0.08	50.413000	3.8850	2:19:09 PM	4.5473	4.1782	4.0000	4.3484
TBILL 06.23.10*	PIBL0310C015	1M	6/23/2010	43	0.12	1.998000	3.9000	11:18:45 AM	3.9000	4.2673	4.0000	4.5226
TBILL 06.30.10	PIBL1209G130	2M	6/30/2010	50	0.14					4.2764	4.0143	4.4622
TBILL 07.07.10	PIBL0310D023	2M	7/7/2010	57	0.16					4.2854	4.0286	4.4019
TBILL 07.14.10	PIBL1209G149	2M	7/14/2010	64	0.18	66.301617	3.9500	3:53:55 PM	3.8294	4.2945	4.0429	4.3415
TBILL 07.21.10	PIBL0310D032	2M	7/21/2010	71	0.19					4.3036	4.0571	4.2811
TBILL 07.28.10	PIBL1209G158	2M	7/28/2010	78	0.21	0.102000	4.3500	3:52:12 PM	4.3500	4.3126	4.0714	4.2207
TBILL 08.04.10	PIBL0310E040	3M	8/4/2010	85	0.23	1.621000	3.7250	9:08:53 AM	3.7250	4.3217	4.0857	4.1604
TBILL 08.11.10*	PIBL1209H166	3M	8/11/2010	92	0.25					4.3308	4.1000	4.1000
TBILL 08.25.10	PIBL1209H175	4M	8/25/2010	106	0.29	1.017500	4.0150	3:00:07 PM	4.1195	4.3467	4.1154	4.1154
TBILL 09.08.10	PIBL1209I183	4M	9/8/2010	120	0.33	291.293000	3.9750	11:54:42 AM	4.3483	4.3627	4.1308	4.1308
TBILL 09.22.10	PIBL0610C018	5M	9/22/2010	134	0.37	2.200000	4.0000	3:35:03 PM	4.0000	4.3787	4.1462	4.1462
TBILL 09.29.10	PIBL1209I209	5M	9/29/2010	141	0.39					4.3867	4.1538	4.1538
TBILL 10.06.10	PIBL0610D026	5M	10/6/2010	148	0.41	0.304000	4.5000	3:52:28 PM	4.5000	4.3947	4.1615	4.1615
TBILL 10.13.10	PIBL1209J217	5M	10/13/2010	155	0.42					4.4027	4.1692	4.1692
TBILL 10.20.10	PIBL0610D035	5M	10/20/2010	162	0.44	0.531707	3.7500	11:22:54 AM	3.7500	4.4107	4.1769	4.1769
TBILL 10.27.10	PIBL1209J226	5M	10/27/2010	169	0.46					4.4186	4.1846	4.1846
TBILL 11.03.10	PIBL0610E043	6M	11/3/2010	176	0.48	1.125000	4.0550	2:34:31 PM	4.0278	4.4266	4.1923	4.1923
TBILL 11.10.10*	PIBL1209K233	6M	11/10/2010	183	0.50	1.000000	4.1000	3:16:48 PM	4.1000	4.4346	4.2000	4.2000
TBILL 11.24.10	PIBL1209K242	7M	11/24/2010	197	0.54					4.4574	4.2304	4.2304
TBILL 12.08.10	PIBL1209L250	7M	12/8/2010	211	0.58	0.413000	5.1250	2:20:38 PM	5.1250	4.4801	4.2609	4.2609
TBILL 01.12.11	PIBL1210A018	8M	1/12/2011	246	0.67					4.5370	4.3370	4.3370
TBILL 01.26.11	PIBL1210A027	9M	1/26/2011	260	0.71					4.5597	4.3674	4.3674
TBILL 02.09.11	PIBL1210B035	9M	2/9/2011	274	0.75					4.5824	4.3978	4.3978
TBILL 02.23.11	PIBL1210B044	10M	2/23/2011	288	0.79	1.020000	4.2750	2:56:59 PM	4.3125	4.6052	4.4283	4.4283
TBILL 03.09.11	PIBL1210C052	10M	3/9/2011	302	0.83	4.112000	4.4000	11:52:00 AM	4.4000	4.6279	4.4587	4.4587
TBILL 03.23.11	PIBL1210C061	11M	3/23/2011	316	0.87	5.150193	4.3100	10:30:28 AM	4.3100	4.6507	4.4891	4.4891
TBILL 04.06.11	PIBL1210D079	11M	4/6/2011	330	0.90	4.408000	4.7500	3:58:41 PM	4.3997	4.6734	4.5196	4.5196
TBILL 04.20.11*	PIBL1210D088	1Y	4/20/2011	344	0.94	5.998049	4.4250	2:44:28 PM	4.4086	4.6962	4.5500	4.5500