

Interpolated Bills
May 24, 2010

Instrument Name	ISIN	Tenor	Maturity	Days	YRS	D. Vol (MM)	Last Yield	Traded Time	W. Ave	PDSI-F	PDSI-R1	PDSI-R2
TBILL 05.26.10	PIBL0609K182	<1M	5/26/2010	1						4.0000	4.0000	4.0000
TBILL 06.02.10	PIBL1209F113	<1M	6/2/2010	8	0.02					4.0338	4.0200	3.9800
TBILL 06.09.10	PIBL0609L190	<1M	6/9/2010	15	0.04	1.000000	4.9000	3:16:37 PM	4.9000	4.0677	4.0400	3.9600
TBILL 06.23.10	PIBL0310C015	1M	6/23/2010	29	0.08					4.1354	4.0800	3.9200
TBILL 06.30.10*	PIBL1209G130	1M	6/30/2010	36	0.10					4.1692	4.1000	3.9000
TBILL 07.07.10	PIBL0310D023	1M	7/7/2010	43	0.12					4.1708	4.1000	3.9250
TBILL 07.14.10	PIBL1209G149	2M	7/14/2010	50	0.14	7.446994	3.7500	3:58:09 PM	3.7958	4.1723	4.1000	3.9500
TBILL 07.21.10	PIBL0310D032	2M	7/21/2010	57	0.16					4.1738	4.1000	3.9750
TBILL 07.28.10	PIBL1209G158	2M	7/28/2010	64	0.18	0.914000	4.9000	12:16:39 PM	4.9000	4.1754	4.1000	4.0000
TBILL 08.04.10	PIBL0310E040	2M	8/4/2010	71	0.19					4.1769	4.1000	4.0250
TBILL 08.11.10	PIBL1209H166	2M	8/11/2010	78	0.21					4.1785	4.1000	4.0500
TBILL 08.18.10	PIBL0310E059	3M	8/18/2010	85	0.23	21.003000	3.8355	2:22:14 PM	3.9286	4.1800	4.1000	4.0750
TBILL 08.25.10*	PIBL1209H175	3M	8/25/2010	92	0.25	0.851000	4.0500	3:42:47 PM	4.0205	4.1815	4.1000	4.1000
TBILL 09.08.10	PIBL1209I183	4M	9/8/2010	106	0.29	7.143000	3.9000	3:47:33 PM	4.0582	4.1983	4.0949	4.0948
TBILL 09.22.10	PIBL0610C018	4M	9/22/2010	120	0.33					4.2150	4.0898	4.0895
TBILL 09.29.10	PIBL1209I209	4M	9/29/2010	127	0.35	8.159705	4.0002	2:52:10 PM	4.0002	4.2234	4.0872	4.0869
TBILL 10.06.10	PIBL0610D026	5M	10/6/2010	134	0.37					4.2318	4.0847	4.0843
TBILL 10.13.10	PIBL1209J217	5M	10/13/2010	141	0.39	0.304000	4.0000	2:42:16 PM	4.0000	4.2401	4.0821	4.0817
TBILL 10.20.10	PIBL0610D035	5M	10/20/2010	148	0.41					4.2485	4.0795	4.0791
TBILL 10.27.10	PIBL1209J226	5M	10/27/2010	155	0.42	0.608000	4.0100	9:57:56 AM	4.0100	4.2569	4.0770	4.0765
TBILL 11.03.10	PIBL0610E043	5M	11/3/2010	162	0.44	1.623000	4.0250	11:50:06 AM	4.0250	4.2653	4.0744	4.0739
TBILL 11.10.10	PIBL1209K233	5M	11/10/2010	169	0.46					4.2736	4.0719	4.0712
TBILL 11.17.10	PIBL0610E052	6M	11/17/2010	176	0.48	46.242089	4.0500	4:01:10 PM	3.8822	4.2820	4.0693	4.0686
TBILL 11.24.10*	PIBL1209K242	6M	11/24/2010	183	0.50	250.609000	4.0700	11:08:18 AM	4.0999	4.2904	4.0668	4.0660
TBILL 12.08.10	PIBL1209L250	7M	12/8/2010	197	0.54					4.3156	4.1014	4.1007
TBILL 01.12.11	PIBL1210A018	8M	1/12/2011	232	0.64					4.3787	4.1881	4.1875
TBILL 01.26.11	PIBL1210A027	8M	1/26/2011	246	0.67					4.4039	4.2227	4.2222
TBILL 02.09.11	PIBL1210B035	9M	2/9/2011	260	0.71	0.539000	4.2500	11:47:30 AM	4.2500	4.4292	4.2574	4.2570
TBILL 02.23.11	PIBL1210B044	9M	2/23/2011	274	0.75	0.194000	4.2750	3:42:56 PM	4.2750	4.4544	4.2920	4.2917
TBILL 03.09.11	PIBL1210C052	10M	3/9/2011	288	0.79					4.4796	4.3267	4.3264
TBILL 03.23.11	PIBL1210C061	10M	3/23/2011	302	0.83	1.065000	4.3300	3:09:32 PM	4.3300	4.5048	4.3614	4.3611
TBILL 04.06.11	PIBL1210D079	11M	4/6/2011	316	0.87	1.323000	4.3250	3:43:18 PM	4.3250	4.5301	4.3960	4.3958
TBILL 04.20.11	PIBL1210D088	11M	4/20/2011	330	0.90	4.440000	4.4000	2:23:44 PM	4.4000	4.5553	4.4307	4.4306
TBILL 05.18.11*	PIBL1210E103	1Y	5/18/2011	358	0.98	15.975000	4.4000	3:51:21 PM	4.3910	4.6058	4.5000	4.5000