

Interpolated Bills
April 20, 2010

Instrument Name	ISIN	Tenor	Maturity	Days	YRS	D. Vol (MM)	Last Yield	Traded Time	W. Ave	PDSI-F	PDSI-R1	PDSI-R2
TBILL 04.28.10	PIBL0609J166	<1M	4/28/2010	7	0.02					3.9786	3.9655	3.9659
TBILL 05.05.10	PIBL1209E098	<1M	5/5/2010	14	0.04					3.9535	3.9252	3.9261
TBILL 05.12.10	PIBL0609K173	<1M	5/12/2010	21	0.06	76.440428	3.6750	2:13:47 PM	3.6916	3.9285	3.8849	3.8863
TBILL 05.19.10	PIBL1209E106	1M	5/19/2010	28	0.08	2.398000	3.7000	2:56:34 PM	3.7124	3.9035	3.8446	3.8465
TBILL 05.26.10*	PIBL0609K182	1M	5/26/2010	35	0.10	185.846204	3.8100	3:01:09 PM	3.8074	3.8785	3.8043	3.8067
TBILL 06.02.10	PIBL1209F113	1M	6/2/2010	42	0.12	1.342000	3.9500	11:53:48 AM	3.8885	3.8915	3.8181	3.8203
TBILL 06.09.10	PIBL0609L190	2M	6/9/2010	49	0.13	100.000000	3.8650	2:10:41 PM	3.8650	3.9045	3.8320	3.8338
TBILL 06.23.10	PIBL0310C015	2M	6/23/2010	63	0.17	5.088000	3.8000	3:54:19 PM	3.7790	3.9306	3.8596	3.8609
TBILL 06.30.10	PIBL1209G130	2M	6/30/2010	70	0.19					3.9436	3.8735	3.8744
TBILL 07.07.10	PIBL0310D023	2M	7/7/2010	77	0.21	2.000000	3.8050	9:04:54 AM	3.8050	3.9566	3.8873	3.8879
TBILL 07.14.10	PIBL1209G149	3M	7/14/2010	84	0.23					3.9697	3.9012	3.9015
TBILL 07.21.10*	PIBL0310D032	3M	7/21/2010	91	0.25	21.969000	3.7500	3:53:06 PM	3.7501	3.9827	3.9150	3.9150
TBILL 07.28.10	PIBL1209G158	3M	7/28/2010	98	0.27	1.494000	3.9500	2:57:54 PM	4.7293	3.9933	3.9235	3.9234
TBILL 08.11.10	PIBL1209H166	4M	8/11/2010	112	0.31	11.181000	3.8350	3:06:59 PM	3.8424	4.0145	3.9404	3.9403
TBILL 08.25.10	PIBL1209H175	4M	8/25/2010	126	0.35	26.702835	3.8000	2:21:27 PM	3.7711	4.0357	3.9573	3.9571
TBILL 09.08.10	PIBL1209I183	5M	9/8/2010	140	0.38	6.699248	3.9000	11:56:43 AM	4.2904	4.0568	3.9742	3.9739
TBILL 09.22.10	PIBL0610C018	5M	9/22/2010	154	0.42	27.530695	3.9250	11:21:33 AM	3.9464	4.0780	3.9911	3.9908
TBILL 09.29.10	PIBL1209I209	5M	9/29/2010	161	0.44	0.100000	5.0000	11:13:54 AM	5.0000	4.0886	3.9995	3.9992
TBILL 10.06.10	PIBL0610D026	5M	10/6/2010	168	0.46	16.538174	3.9751	3:50:08 PM	3.9810	4.0992	4.0080	4.0076
TBILL 10.13.10	PIBL1209J217	6M	10/13/2010	175	0.48	2.514800	4.0000	11:57:51 AM	4.0000	4.1098	4.0164	4.0160
TBILL 10.20.10*	PIBL0610D035	6M	10/20/2010	182	0.50	339.036000	4.0250	2:41:09 PM	4.0247	4.1204	4.0249	4.0245
TBILL 10.27.10	PIBL1209J226	6M	10/27/2010	189	0.52	1.508000	4.0000	2:45:58 PM	4.0139	4.1339	4.0384	4.0379
TBILL 11.10.10	PIBL1209K233	7M	11/10/2010	203	0.56	2.393000	4.0500	2:05:06 PM	4.0500	4.1608	4.0655	4.0649
TBILL 11.24.10	PIBL1209K242	7M	11/24/2010	217	0.59	1.019000	4.0750	3:14:26 PM	4.0750	4.1878	4.0925	4.0918
TBILL 12.08.10	PIBL1209L250	8M	12/8/2010	231	0.63					4.2147	4.1196	4.1188
TBILL 01.12.11	PIBL1210A018	9M	1/12/2011	266	0.73					4.2821	4.1873	4.1862
TBILL 01.26.11	PIBL1210A027	9M	1/26/2011	280	0.77					4.3091	4.2143	4.2131
TBILL 02.09.11	PIBL1210B035	10M	2/9/2011	294	0.81	5.939200	4.1751	3:23:04 PM	4.2374	4.3360	4.2414	4.2401
TBILL 02.23.11	PIBL1210B044	10M	2/23/2011	308	0.84	7.396548	4.2001	3:52:55 PM	4.2986	4.3630	4.2684	4.2670
TBILL 03.09.11	PIBL1210C052	11M	3/9/2011	322	0.88	13.242590	4.3270	3:45:14 PM	4.3270	4.3899	4.2955	4.2940
TBILL 03.23.11	PIBL1210C061	11M	3/23/2011	336	0.92					4.4169	4.3226	4.3209
TBILL 04.06.11	PIBL1210D079	1Y	4/6/2011	350	0.96	15.128644	4.3650	3:58:43 PM	4.3382	4.4438	4.3496	4.3479
TBILL 04.20.11*	PIBL1210D088	1Y	4/20/2011	364	1.00	665.168825	4.3750	3:57:53 PM	4.3757	4.4708	4.3767	4.3748