

Interpolated Bills  
April 27, 2010

Instrument Name	ISIN	Tenor	Maturity	Days	YRS	D. Vol (MM)	Last Yield	Traded Time	W. Ave	PDSI-F	PDSI-R1	PDSI-R2
TBILL 05.05.10	PIBL1209E098	<1M	5/5/2010	7	0.02					3.9913	3.9751	3.9750
TBILL 05.12.10	PIBL0609K173	<1M	5/12/2010	14	0.04	17.500300	3.7150	11:24:08 AM	3.7174	3.9812	3.9460	3.9459
TBILL 05.19.10	PIBL1209E106	<1M	5/19/2010	21	0.06					3.9710	3.9169	3.9167
TBILL 05.26.10	PIBL0609K182	1M	5/26/2010	28	0.08	202.705573	3.8250	12:14:57 PM	3.8326	3.9609	3.8878	3.8876
TBILL 06.02.10*	PIBL1209F113	1M	6/2/2010	35	0.10	1.789000	3.8000	2:57:13 PM	3.8848	3.9508	3.8587	3.8585
TBILL 06.09.10	PIBL0609L190	1M	6/9/2010	42	0.12	525.397725	3.8652	3:57:50 PM	3.8683	3.9553	3.8701	3.8544
TBILL 06.23.10	PIBL0310C015	2M	6/23/2010	56	0.15					3.9645	3.8929	3.8463
TBILL 06.30.10	PIBL1209G130	2M	6/30/2010	63	0.17					3.9690	3.9043	3.8423
TBILL 07.07.10	PIBL0310D023	2M	7/7/2010	70	0.19					3.9736	3.9157	3.8382
TBILL 07.14.10	PIBL1209G149	2M	7/14/2010	77	0.21					3.9782	3.9272	3.8342
TBILL 07.21.10	PIBL0310D032	3M	7/21/2010	84	0.23	275.004999	3.8110	3:58:58 PM	3.8180	3.9827	3.9386	3.8301
TBILL 07.28.10*	PIBL1209G158	3M	7/28/2010	91	0.25	59.145000	3.7750	3:56:14 PM	3.8637	3.9873	3.9500	3.8261
TBILL 08.11.10	PIBL1209H166	4M	8/11/2010	105	0.29	19.770000	3.8000	3:36:26 PM	3.8000	4.0118	3.9594	3.8550
TBILL 08.25.10	PIBL1209H175	4M	8/25/2010	119	0.33	2.018623	3.5000	10:59:11 AM	3.5000	4.0363	3.9687	3.8838
TBILL 09.08.10	PIBL1209I183	5M	9/8/2010	133	0.36	27.094000	3.8750	2:01:55 PM	3.8543	4.0608	3.9781	3.9127
TBILL 09.22.10	PIBL0610C018	5M	9/22/2010	147	0.40	10.304000	3.9250	2:35:44 PM	3.9127	4.0853	3.9874	3.9416
TBILL 09.29.10	PIBL1209I209	5M	9/29/2010	154	0.42	4.000000	4.0000	9:51:56 AM	4.0000	4.0975	3.9921	3.9560
TBILL 10.06.10	PIBL0610D026	5M	10/6/2010	161	0.44	50.277000	3.9500	3:31:15 PM	3.9228	4.1098	3.9968	3.9704
TBILL 10.13.10	PIBL1209J217	5M	10/13/2010	168	0.46					4.1220	4.0015	3.9849
TBILL 10.20.10	PIBL0610D035	6M	10/20/2010	175	0.48	234.787394	4.0200	3:18:48 PM	4.0136	4.1343	4.0062	3.9993
TBILL 10.27.10*	PIBL1209J226	6M	10/27/2010	182	0.50	3.899000	4.0200	3:52:26 PM	4.0200	4.1465	4.0108	4.0137
TBILL 11.10.10	PIBL1209K233	7M	11/10/2010	196	0.54	0.932000	4.1000	3:26:35 PM	4.1000	4.1762	4.0380	4.0406
TBILL 11.24.10	PIBL1209K242	7M	11/24/2010	210	0.58	0.356000	4.0500	3:36:54 PM	4.0500	4.2059	4.0651	4.0675
TBILL 12.08.10	PIBL1209L250	8M	12/8/2010	224	0.61	84.564000	4.0500	3:28:35 PM	4.0703	4.2355	4.0922	4.0944
TBILL 01.12.11	PIBL1210A018	9M	1/12/2011	259	0.71	0.915000	4.3500	2:45:27 PM	4.3500	4.3097	4.1601	4.1617
TBILL 01.26.11	PIBL1210A027	9M	1/26/2011	273	0.75					4.3393	4.1872	4.1886
TBILL 02.09.11	PIBL1210B035	10M	2/9/2011	287	0.79					4.3690	4.2143	4.2155
TBILL 02.23.11	PIBL1210B044	10M	2/23/2011	301	0.82					4.3987	4.2415	4.2424
TBILL 03.09.11	PIBL1210C052	11M	3/9/2011	315	0.86	1.394372	4.3500	3:59:24 PM	4.3500	4.4283	4.2686	4.2693
TBILL 03.23.11	PIBL1210C061	11M	3/23/2011	329	0.90	49.428000	4.3251	2:55:58 PM	4.3836	4.4580	4.2957	4.2962
TBILL 04.06.11	PIBL1210D079	11M	4/6/2011	343	0.94	32.059936	4.3250	3:27:02 PM	4.3030	4.4876	4.3229	4.3231
TBILL 04.20.11*	PIBL1210D088	1Y	4/20/2011	357	0.98	67.565275	4.3500	3:11:20 PM	4.3500	4.5173	4.3500	4.3500