

Interpolated Bills
March 16, 2010

Instrument Name	ISIN	Tenor	Maturity	Days	YRS	D. Vol (MM)	Last Yield	Traded Time	W. Ave	PDSI-F	PDSI-R1	PDSI-R2
TBILL 03.24.10	PIBL1209C063	<1M	3/24/2010	7	0.02					3.9692	3.9435	3.9435
TBILL 03.31.10	PIBL0609I149	<1M	3/31/2010	14	0.04					3.9332	3.8776	3.8776
TBILL 04.07.10	PIBL1209D071	<1M	4/7/2010	21	0.06	5.084000	3.6500	10:47:40 AM	3.6529	3.8973	3.8118	3.8118
TBILL 04.14.10	PIBL0609J157	1M	4/14/2010	28	0.08	0.202104	4.1250	3:39:06 PM	3.9948	3.8613	3.7459	3.7459
TBILL 04.21.10*	PIBL1209D080	1M	4/21/2010	35	0.10					3.8254	3.6800	3.6800
TBILL 04.28.10	PIBL0609J166	1M	4/28/2010	42	0.12	0.154000	3.8500	10:25:53 AM	3.8500	3.8451	3.7114	3.7114
TBILL 05.05.10	PIBL1209E098	2M	5/5/2010	49	0.13					3.8648	3.7429	3.7429
TBILL 05.12.10	PIBL0609K173	2M	5/12/2010	56	0.15					3.8846	3.7743	3.7743
TBILL 05.19.10	PIBL1209E106	2M	5/19/2010	63	0.17					3.9043	3.8057	3.8057
TBILL 05.26.10	PIBL0609K182	2M	5/26/2010	70	0.19	35.017200	3.6500	11:56:04 AM	3.7188	3.9240	3.8371	3.8371
TBILL 06.02.10	PIBL1209F113	2M	6/2/2010	77	0.21					3.9437	3.8686	3.8686
TBILL 06.09.10*	PIBL0609L190	3M	6/9/2010	84	0.23	0.503000	3.7850	3:45:54 PM	3.7850	3.9635	3.9000	3.9000
TBILL 06.30.10	PIBL1209G130	4M	6/30/2010	105	0.29					4.0145	3.9462	3.9462
TBILL 07.14.10	PIBL1209G149	4M	7/14/2010	119	0.33	10.094000	3.9500	2:46:13 PM	3.9500	4.0485	3.9769	3.9769
TBILL 07.28.10	PIBL1209G158	5M	7/28/2010	133	0.36	1.392000	3.9000	11:53:53 AM	3.9000	4.0825	4.0077	4.0077
TBILL 08.11.10	PIBL1209H166	5M	8/11/2010	147	0.40					4.1166	4.0385	4.0385
TBILL 08.25.10	PIBL1209H175	5M	8/25/2010	161	0.44	15.719874	4.0150	2:55:16 PM	3.8961	4.1506	4.0692	4.0692
TBILL 09.08.10*	PIBL1209I183	6M	9/8/2010	175	0.48	1.507000	4.0000	2:14:10 PM	3.9833	4.1846	4.1000	4.1000
TBILL 09.29.10	PIBL1209I209	7M	9/29/2010	196	0.54					4.2168	4.1346	4.1346
TBILL 10.13.10	PIBL1209J217	7M	10/13/2010	210	0.58	9.281600	4.2000	11:28:37 AM	4.2000	4.2382	4.1577	4.1577
TBILL 10.27.10	PIBL1209J226	8M	10/27/2010	224	0.61					4.2597	4.1808	4.1808
TBILL 11.10.10	PIBL1209K233	8M	11/10/2010	238	0.65					4.2811	4.2038	4.2038
TBILL 11.24.10	PIBL1209K242	9M	11/24/2010	252	0.69	0.817000	4.1000	10:59:37 AM	4.1000	4.3026	4.2269	4.2269
TBILL 12.08.10	PIBL1209L250	9M	12/8/2010	266	0.73					4.3240	4.2500	4.2500
TBILL 01.12.11	PIBL1210A018	10M	1/12/2011	301	0.82					4.3777	4.3077	4.3077
TBILL 01.26.11	PIBL1210A027	11M	1/26/2011	315	0.86					4.3991	4.3308	4.3308
TBILL 02.09.11	PIBL1210B035	11M	2/9/2011	329	0.90					4.4206	4.3538	4.3538
TBILL 02.23.11	PIBL1210B044	1Y	2/23/2011	343	0.94	0.320000	4.2750	11:41:27 AM	4.2750	4.4420	4.3769	4.3769
TBILL 03.09.11*	PIBL1210C052	1Y	3/9/2011	357	0.98	11.093000	4.6000	3:35:34 PM	4.3914	4.4635	4.4000	4.4000