

Interpolated Bills
March 17, 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	6	0.02					3.9805	3.9621	3.9697
TBILL 03.31.10	PIBL0609I149	<1M	3/31/2010	13	0.04					3.9531	3.9091	3.9273
TBILL 04.07.10	PIBL1209D071	<1M	4/7/2010	20	0.05					3.9258	3.8561	3.8848
TBILL 04.14.10	PIBL0609J157	1M	4/14/2010	27	0.07	21.455000	4.5000	10:41:21 AM	4.0070	3.8985	3.8030	3.8424
TBILL 04.21.10*	PIBL1209D080	1M	4/21/2010	34	0.09					3.8712	3.7500	3.8000
TBILL 04.28.10	PIBL0609J166	1M	4/28/2010	41	0.11	0.652000	4.1000	11:54:22 AM	4.1000	3.8890	3.7714	3.8143
TBILL 05.05.10	PIBL1209E098	2M	5/5/2010	48	0.13					3.9069	3.7929	3.8286
TBILL 05.12.10	PIBL0609K173	2M	5/12/2010	55	0.15					3.9247	3.8143	3.8429
TBILL 05.19.10	PIBL1209E106	2M	5/19/2010	62	0.17					3.9426	3.8357	3.8571
TBILL 05.26.10	PIBL0609K182	2M	5/26/2010	69	0.19	50.007512	3.7500	2:14:14 PM	3.7052	3.9604	3.8571	3.8714
TBILL 06.02.10	PIBL1209F113	2M	6/2/2010	76	0.21					3.9783	3.8786	3.8857
TBILL 06.09.10*	PIBL0609L190	3M	6/9/2010	83	0.23					3.9962	3.9000	3.9000
TBILL 06.30.10	PIBL1209G130	4M	6/30/2010	104	0.28					4.0312	3.9462	3.9462
TBILL 07.14.10	PIBL1209G149	4M	7/14/2010	118	0.32					4.0546	3.9769	3.9769
TBILL 07.28.10	PIBL1209G158	5M	7/28/2010	132	0.36	0.515000	4.2000	11:54:07 AM	4.2000	4.0780	4.0077	4.0077
TBILL 08.11.10	PIBL1209H166	5M	8/11/2010	146	0.40	0.812000	4.0000	3:08:35 PM	3.9904	4.1013	4.0385	4.0385
TBILL 08.25.10	PIBL1209H175	5M	8/25/2010	160	0.44	7.097840	4.0000	11:21:43 AM	4.0021	4.1247	4.0692	4.0692
TBILL 09.08.10*	PIBL1209I183	6M	9/8/2010	174	0.48	4.414000	3.9500	3:08:28 PM	3.9500	4.1481	4.1000	4.1000
TBILL 09.29.10	PIBL1209I209	7M	9/29/2010	195	0.53	0.711900	4.0250	3:27:47 PM	4.0250	4.1862	4.1346	4.1346
TBILL 10.13.10	PIBL1209J217	7M	10/13/2010	209	0.57	1.030500	4.1250	3:18:49 PM	4.1250	4.2117	4.1577	4.1577
TBILL 10.27.10	PIBL1209J226	8M	10/27/2010	223	0.61					4.2371	4.1808	4.1808
TBILL 11.10.10	PIBL1209K233	8M	11/10/2010	237	0.65	0.103597	3.9000	11:52:03 AM	3.9000	4.2626	4.2038	4.2038
TBILL 11.24.10	PIBL1209K242	9M	11/24/2010	251	0.69					4.2880	4.2269	4.2269
TBILL 12.08.10	PIBL1209L250	9M	12/8/2010	265	0.73					4.3135	4.2500	4.2500
TBILL 01.12.11	PIBL1210A018	10M	1/12/2011	300	0.82					4.3771	4.3077	4.3077
TBILL 01.26.11	PIBL1210A027	11M	1/26/2011	314	0.86	2.100000	4.2250	2:34:20 PM	4.2250	4.4025	4.3308	4.3308
TBILL 02.09.11	PIBL1210B035	11M	2/9/2011	328	0.90	2.000000	4.2500	10:34:08 AM	4.2500	4.4280	4.3538	4.3538
TBILL 02.23.11	PIBL1210B044	1Y	2/23/2011	342	0.94	1.654056	4.2750	3:04:47 PM	4.1325	4.4534	4.3769	4.3769
TBILL 03.09.11*	PIBL1210C052	1Y	3/9/2011	356	0.98	5.678000	4.2010	11:22:21 AM	4.2018	4.4788	4.4000	4.4000