

Interpolated Bills
March 19, 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	2	0.01					3.9987	3.9972	3.9972
TBILL 03.31.10	PIBL0609I149	<1M	3/31/2010	9	0.02					3.9893	3.9778	3.9778
TBILL 04.07.10	PIBL1209D071	<1M	4/7/2010	16	0.04	26.039000	3.7500	11:36:48 AM	3.7269	3.9800	3.9583	3.9583
TBILL 04.14.10	PIBL0609J157	<1M	4/14/2010	23	0.06					3.9706	3.9389	3.9389
TBILL 04.21.10	PIBL1209D080	1M	4/21/2010	30	0.08					3.9613	3.9194	3.9194
TBILL 04.28.10*	PIBL0609J166	1M	4/28/2010	37	0.10					3.9519	3.9000	3.9000
TBILL 05.05.10	PIBL1209E098	1M	5/5/2010	44	0.12	10.060000	3.6250	10:22:05 AM	3.6250	3.9632	3.9111	3.9111
TBILL 05.12.10	PIBL0609K173	2M	5/12/2010	51	0.14	1.480294	3.5900	12:05:39 PM	3.6454	3.9746	3.9222	3.9222
TBILL 05.19.10	PIBL1209E106	2M	5/19/2010	58	0.16					3.9859	3.9333	3.9333
TBILL 05.26.10	PIBL0609K182	2M	5/26/2010	65	0.18	9.880000	3.9000	3:19:01 PM	3.7436	3.9972	3.9444	3.9444
TBILL 06.02.10	PIBL1209F113	2M	6/2/2010	72	0.20					4.0085	3.9556	3.9556
TBILL 06.09.10	PIBL0609L190	2M	6/9/2010	79	0.22					4.0199	3.9667	3.9667
TBILL 06.30.10*	PIBL1209G130	3M	6/30/2010	100	0.27					4.0538	4.0000	4.0000
TBILL 07.14.10	PIBL1209G149	4M	7/14/2010	114	0.31	1.547000	3.8950	3:17:20 PM	3.8950	4.0784	4.0154	4.0154
TBILL 07.28.10	PIBL1209G158	4M	7/28/2010	128	0.35					4.1030	4.0308	4.0308
TBILL 08.11.10	PIBL1209H166	5M	8/11/2010	142	0.39	0.102000	4.0000	3:19:19 PM	4.0000	4.1275	4.0462	4.0462
TBILL 08.25.10	PIBL1209H175	5M	8/25/2010	156	0.43	1012.000000	4.0000	10:05:20 AM	4.0000	4.1521	4.0615	4.0615
TBILL 09.08.10	PIBL1209I183	5M	9/8/2010	170	0.47	200.576000	4.0550	3:30:18 PM	4.0547	4.1766	4.0769	4.0769
TBILL 09.29.10*	PIBL1209I209	6M	9/29/2010	191	0.52					4.2135	4.1000	4.1000
TBILL 10.13.10	PIBL1209J217	7M	10/13/2010	205	0.56					4.2377	4.1304	4.1304
TBILL 10.27.10	PIBL1209J226	7M	10/27/2010	219	0.60	25.000000	4.2300	2:44:37 PM	4.2300	4.2620	4.1609	4.1609
TBILL 11.10.10	PIBL1209K233	8M	11/10/2010	233	0.64					4.2862	4.1913	4.1913
TBILL 11.24.10	PIBL1209K242	8M	11/24/2010	247	0.68	30.510000	4.2400	2:35:54 PM	4.2385	4.3105	4.2217	4.2217
TBILL 12.08.10	PIBL1209L250	9M	12/8/2010	261	0.72	10.000000	4.1000	11:57:08 AM	4.1000	4.3347	4.2522	4.2522
TBILL 01.12.11	PIBL1210A018	10M	1/12/2011	296	0.81	50.000000	4.3000	3:43:27 PM	4.3000	4.3953	4.3283	4.3283
TBILL 01.26.11	PIBL1210A027	10M	1/26/2011	310	0.85	1.000000	4.2500	2:27:32 PM	4.2500	4.4196	4.3587	4.3587
TBILL 02.09.11	PIBL1210B035	11M	2/9/2011	324	0.89					4.4438	4.3891	4.3891
TBILL 02.23.11	PIBL1210B044	11M	2/23/2011	338	0.93	7.972000	4.2750	3:00:16 PM	4.2750	4.4681	4.4196	4.4196
TBILL 03.09.11*	PIBL1210C052	1Y	3/9/2011	352	0.96	2.559000	4.3001	3:55:47 PM	4.3232	4.4923	4.4500	4.4500