

Interpolated Bills
March 26, 2010

Instrument Name	ISIN	Tenor	Maturity	Days	YRS	D. Vol (MM)	Last Yield	Traded Time	W. Ave	PDSI-F	PDSI-R1	PDSI-R2
TBILL 03.31.10	PIBL0609I149	<1M	3/31/2010	2	0.01					3.9992	3.9972	3.9972
TBILL 04.07.10	PIBL1209D071	<1M	4/7/2010	9	0.02	1.244000	3.7000	10:40:47 AM	3.7000	3.9936	3.9778	3.9778
TBILL 04.14.10	PIBL0609J157	<1M	4/14/2010	16	0.04	0.251000	3.6000	10:37:38 AM	3.6000	3.9880	3.9583	3.9583
TBILL 04.21.10	PIBL1209D080	<1M	4/21/2010	23	0.06					3.9824	3.9389	3.9389
TBILL 04.28.10	PIBL0609J166	1M	4/28/2010	30	0.08	1.102000	3.6500	3:08:12 PM	3.6501	3.9768	3.9194	3.9194
TBILL 05.05.10*	PIBL1209E098	1M	5/5/2010	37	0.10	2.000000	3.8000	10:46:28 AM	3.8000	3.9712	3.9000	3.9000
TBILL 05.12.10	PIBL0609K173	1M	5/12/2010	44	0.12	2.219000	3.7500	3:11:49 PM	3.7500	3.9777	3.9000	3.9000
TBILL 05.19.10	PIBL1209E106	2M	5/19/2010	51	0.14					3.9842	3.9000	3.9000
TBILL 05.26.10	PIBL0609K182	2M	5/26/2010	58	0.16	14.877300	3.7500	11:57:39 AM	3.7272	3.9908	3.9000	3.9000
TBILL 06.02.10	PIBL1209F113	2M	6/2/2010	65	0.18					3.9973	3.9000	3.9000
TBILL 06.09.10	PIBL0609L190	2M	6/9/2010	72	0.20	0.900000	3.8000	3:17:48 PM	3.6222	4.0038	3.9000	3.9000
TBILL 06.23.10	PIBL0310C015	3M	6/23/2010	86	0.24	4.367087	3.8655	2:26:58 PM	3.8333	4.0169	3.9000	3.9000
TBILL 06.30.10*	PIBL1209G130	3M	6/30/2010	93	0.25					4.0235	3.9000	3.9000
TBILL 07.14.10	PIBL1209G149	4M	7/14/2010	107	0.29	0.558000	4.2000	2:48:12 PM	4.2000	4.0480	3.9308	3.9308
TBILL 07.28.10	PIBL1209G158	4M	7/28/2010	121	0.33	0.657000	3.9000	11:36:33 AM	3.9000	4.0725	3.9615	3.9615
TBILL 08.11.10	PIBL1209H166	5M	8/11/2010	135	0.37	1.000000	3.9500	10:41:23 AM	3.9500	4.0970	3.9923	3.9923
TBILL 08.25.10	PIBL1209H175	5M	8/25/2010	149	0.41	11.430387	3.9750	3:29:59 PM	3.9409	4.1214	4.0231	4.0231
TBILL 09.08.10	PIBL1209I183	5M	9/8/2010	163	0.45	1.317970	4.0004	3:03:53 PM	4.0001	4.1459	4.0538	4.0538
TBILL 09.22.10	PIBL0610C018	6M	9/22/2010	177	0.48	1.210000	4.0000	2:50:12 PM	4.0000	4.1704	4.0846	4.0846
TBILL 09.29.10*	PIBL1209I209	6M	9/29/2010	184	0.50					4.1827	4.1000	4.1000
TBILL 10.13.10	PIBL1209J217	7M	10/13/2010	198	0.54	1.014617	4.0250	10:38:56 AM	4.0250	4.2059	4.1187	4.1171
TBILL 10.27.10	PIBL1209J226	7M	10/27/2010	212	0.58	1.018500	4.0500	10:40:53 AM	4.0500	4.2292	4.1375	4.1341
TBILL 11.10.10	PIBL1209K233	8M	11/10/2010	226	0.62					4.2524	4.1562	4.1512
TBILL 11.24.10	PIBL1209K242	8M	11/24/2010	240	0.66	1.045000	4.1200	11:25:21 AM	4.1346	4.2756	4.1750	4.1683
TBILL 12.08.10	PIBL1209L250	9M	12/8/2010	254	0.70					4.2988	4.1937	4.1854
TBILL 01.12.11	PIBL1210A018	10M	1/12/2011	289	0.79	7.463400	4.1750	11:44:59 AM	4.1750	4.3569	4.2405	4.2281
TBILL 01.26.11	PIBL1210A027	10M	1/26/2011	303	0.83	2.500000	4.3000	10:48:14 AM	4.3000	4.3802	4.2593	4.2451
TBILL 02.09.11	PIBL1210B035	11M	2/9/2011	317	0.87					4.4034	4.2780	4.2622
TBILL 02.23.11	PIBL1210B044	11M	2/23/2011	331	0.91	1.030600	4.2500	10:07:10 AM	4.2500	4.4266	4.2968	4.2793
TBILL 03.09.11	PIBL1210C052	1Y	3/9/2011	345	0.95	26.464000	4.2500	3:42:29 PM	4.3584	4.4498	4.3155	4.2964
TBILL 03.23.11*	PIBL1210C061	1Y	3/23/2011	359	0.98	76.627000	4.3017	2:57:28 PM	4.2979	4.4731	4.3342	4.3134