

Interpolated Bills
February 24, 2010

ISIN	Instrument Name	Tenor	Maturity	Days	YRS	D. Vol (MM)	Last Yield	Traded Time	W. Ave	PDSI-F	PDSI-R1	PDSI-R2
PIBL1209C054	TBILL 03.10.10	<1M	3/10/2010	13	0.04	12.429878	3.8500	2:31:12 PM	3.8489	3.9997	3.9545	3.9545
PIBL1209C063	TBILL 03.24.10	1M	3/24/2010	27	0.07	0.454900	3.9500	10:18:21 AM	3.9500	3.9994	3.9015	3.9015
PIBL0609I149	TBILL 03.31.10*	1M	3/31/2010	34	0.09	2.340000	3.7000	12:48:33 PM	3.7000	3.9992	3.8750	3.8750
PIBL1209D071	TBILL 04.07.10	1M	4/7/2010	41	0.11	12.149000	3.7500	12:45:52 PM	3.7500	4.0109	3.8728	3.8733
PIBL0609J157	TBILL 04.14.10	2M	4/14/2010	48	0.13	5.657842	3.8000	3:45:48 PM	3.7959	4.0226	3.8706	3.8717
PIBL1209D080	TBILL 04.21.10	2M	4/21/2010	55	0.15	0.201704	3.8000	2:41:19 PM	3.7750	4.0343	3.8684	3.8700
PIBL0609J166	TBILL 04.28.10	2M	4/28/2010	62	0.17	39.607736	3.8000	2:39:29 PM	3.8232	4.0460	3.8662	3.8683
PIBL1209E098	TBILL 05.05.10	2M	5/5/2010	69	0.19	23.088939	3.7000	11:23:09 AM	3.6080	4.0576	3.8640	3.8667
PIBL0609K173	TBILL 05.12.10	2M	5/12/2010	76	0.21	65.226000	3.8300	2:12:47 PM	3.8641	4.0693	3.8619	3.8650
PIBL1209E106	TBILL 05.19.10	3M	5/19/2010	83	0.23	2.000000	4.6250	3:53:16 PM	4.6250	4.0810	3.8597	3.8633
PIBL0609K182	TBILL 05.26.10*	3M	5/26/2010	90	0.25	1,164.765784	3.8745	3:58:09 PM	3.8578	4.0927	3.8575	3.8617
PIBL1209F113	TBILL 06.02.10	3M	6/2/2010	97	0.27	23.706382	4.7500	3:30:06 PM	3.9895	4.1014	3.8738	3.8795
PIBL0609L190	TBILL 06.09.10	4M	6/9/2010	104	0.28	3.804000	3.8500	10:28:30 AM	3.8500	4.1101	3.8902	3.8973
PIBL1209G130	TBILL 06.30.10	4M	6/30/2010	125	0.34	2.313000	4.8000	3:31:23 PM	4.3598	4.1362	3.9393	3.9508
PIBL1209G149	TBILL 07.14.10	5M	7/14/2010	139	0.38	24.615315	4.0000	3:59:09 PM	4.0097	4.1536	3.9720	3.9864
PIBL1209G158	TBILL 07.28.10	5M	7/28/2010	153	0.42	7.821000	4.0250	2:37:22 PM	4.0302	4.1710	4.0047	4.0221
PIBL1209H166	TBILL 08.11.10	5M	8/11/2010	167	0.46	90.201100	4.0710	3:39:23 PM	4.0713	4.1884	4.0375	4.0577
PIBL1209H175	TBILL 08.25.10*	6M	8/25/2010	181	0.50	515.901616	4.1220	3:54:48 PM	4.0933	4.2058	4.0702	4.0933
PIBL1209I183	TBILL 09.08.10	7M	9/8/2010	195	0.53	4.842000	4.1250	2:03:29 PM	4.1461	4.2357	4.0936	4.1168
PIBL1209I209	TBILL 09.29.10	7M	9/29/2010	216	0.59	0.300000	4.2500	2:28:15 PM	4.2500	4.2806	4.1288	4.1520
PIBL1209J217	TBILL 10.13.10	8M	10/13/2010	230	0.63	6.902795	4.2000	2:22:56 PM	4.2000	4.3106	4.1522	4.1755
PIBL1209J226	TBILL 10.27.10	8M	10/27/2010	244	0.67	1.500000	4.2255	3:38:47 PM	4.2255	4.3405	4.1757	4.1989
PIBL1209K233	TBILL 11.10.10	9M	11/10/2010	258	0.71					4.3704	4.1991	4.2224
PIBL1209K242	TBILL 11.24.10	9M	11/24/2010	272	0.75	9.668171	4.2801	2:02:25 PM	4.2829	4.4004	4.2226	4.2459
PIBL1209L250	TBILL 12.08.10	10M	12/8/2010	286	0.78	17.040000	4.2000	2:13:50 PM	4.2398	4.4303	4.2460	4.2693
PIBL1210A018	TBILL 01.12.11	11M	1/12/2011	321	0.88	2.823931	4.3000	2:45:17 PM	4.3000	4.5052	4.3046	4.3280
PIBL1210A027	TBILL 01.26.11	11M	1/26/2011	335	0.92					4.5351	4.3280	4.3515
PIBL1210B035	TBILL 02.09.11	1Y	2/9/2011	349	0.96	17.359000	4.4250	3:17:54 PM	4.4453	4.5651	4.3515	4.3749
PIBL1210B044	TBILL 02.23.11*	1Y	2/23/2011	363	0.99	78.890300	4.4301	3:47:33 PM	4.3881	4.5950	4.3749	4.3984