

Interpolated Bills
March 01, 2010

Instrument Name	ISIN	Tenor	Maturity	Days	YRS	D. Vol (MM)	Last Yield	Traded Time	W. Ave	PDSI-F	PDSI-R1	PDSI-R2
TBILL 03.10.10	PIBL1209C054	<1M	3/10/2010	8	0.02					4.0016	3.9750	3.9500
TBILL 03.24.10	PIBL1209C063	<1M	3/24/2010	22	0.06					4.0048	3.9250	3.8500
TBILL 03.31.10	PIBL0609I149	1M	3/31/2010	29	0.08	0.505000	5.0000	11:43:25 AM	5.0000	4.0065	3.9000	3.8000
TBILL 04.07.10*	PIBL1209D071	1M	4/7/2010	36	0.10					4.0081	3.8750	3.7500
TBILL 04.14.10	PIBL0609J157	1M	4/14/2010	43	0.12	33.113000	4.0500	3:52:07 PM	3.8438	4.0133	3.8925	3.7764
TBILL 04.21.10	PIBL1209D080	2M	4/21/2010	50	0.14	270.305000	3.8500	11:33:09 AM	3.8500	4.0186	3.9100	3.8029
TBILL 04.28.10	PIBL0609J166	2M	4/28/2010	57	0.16	0.502000	3.7700	2:53:28 PM	3.7700	4.0238	3.9275	3.8293
TBILL 05.05.10	PIBL1209E098	2M	5/5/2010	64	0.18	0.502870	5.2000	10:53:48 AM	5.2000	4.0290	3.9450	3.8558
TBILL 05.12.10	PIBL0609K173	2M	5/12/2010	71	0.19	30.854774	3.8500	10:48:16 AM	3.8497	4.0343	3.9625	3.8822
TBILL 05.19.10	PIBL1209E106	2M	5/19/2010	78	0.21	5.475000	4.0500	3:40:39 PM	4.0500	4.0395	3.9800	3.9087
TBILL 05.26.10	PIBL0609K182	3M	5/26/2010	85	0.23	138.031222	3.9000	4:14:10 PM	3.9569	4.0448	3.9975	3.9351
TBILL 06.02.10*	PIBL1209F113	3M	6/2/2010	92	0.25	17.497000	3.8522	3:53:44 PM	3.9830	4.0500	4.0150	3.9616
TBILL 06.09.10	PIBL0609L190	3M	6/9/2010	99	0.27	0.500000	4.5000	2:10:46 PM	4.5000	4.0603	4.0254	3.9752
TBILL 06.30.10	PIBL1209G130	4M	6/30/2010	120	0.33	0.505000	3.8500	11:13:46 AM	3.8500	4.0912	4.0564	4.0161
TBILL 07.14.10	PIBL1209G149	5M	7/14/2010	134	0.37	39.448548	3.9500	3:50:14 PM	4.0195	4.1118	4.0771	4.0434
TBILL 07.28.10	PIBL1209G158	5M	7/28/2010	148	0.41	141.958000	4.0600	2:48:46 PM	4.0473	4.1324	4.0979	4.0707
TBILL 08.11.10	PIBL1209H166	5M	8/11/2010	162	0.44	30.557000	4.0975	3:26:44 PM	4.0975	4.1530	4.1186	4.0979
TBILL 08.25.10	PIBL1209H175	6M	8/25/2010	176	0.48	10.211800	4.0901	3:17:35 PM	4.0834	4.1736	4.1393	4.1252
TBILL 09.08.10*	PIBL1209I183	6M	9/8/2010	190	0.52					4.1942	4.1600	4.1525
TBILL 09.29.10	PIBL1209I209	7M	9/29/2010	211	0.58	0.515200	4.2500	11:51:04 AM	4.2500	4.2398	4.2025	4.1959
TBILL 10.13.10	PIBL1209J217	8M	10/13/2010	225	0.62	5.617000	4.3500	3:41:29 PM	4.1232	4.2701	4.2308	4.2249
TBILL 10.27.10	PIBL1209J226	8M	10/27/2010	239	0.65	1.034000	4.1500	10:37:18 AM	4.1500	4.3005	4.2592	4.2539
TBILL 11.10.10	PIBL1209K233	9M	11/10/2010	253	0.69					4.3308	4.2875	4.2828
TBILL 11.24.10	PIBL1209K242	9M	11/24/2010	267	0.73	4.556000	4.2650	3:19:41 PM	4.2638	4.3612	4.3158	4.3118
TBILL 12.08.10	PIBL1209L250	9M	12/8/2010	281	0.77					4.3915	4.3442	4.3407
TBILL 01.12.11	PIBL1210A018	11M	1/12/2011	316	0.87					4.4674	4.4150	4.4131
TBILL 01.26.11	PIBL1210A027	11M	1/26/2011	330	0.90					4.4978	4.4433	4.4421
TBILL 02.09.11	PIBL1210B035	1Y	2/9/2011	344	0.94	6.135000	4.4000	3:27:01 PM	4.3326	4.5281	4.4717	4.4710
TBILL 02.23.11*	PIBL1210B044	1Y	2/23/2011	358	0.98	7.239800	4.4210	2:21:42 PM	4.4160	4.5585	4.5000	4.5000