

Interpolated Bills  
March 05, 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	2	0.01					3.9995	3.9979	3.9979
TBILL 03.24.10	PIBL1209C063	<1M	3/24/2010	16	0.04	0.900000	4.5000	9:50:30 AM	4.5000	3.9928	3.9687	3.9687
TBILL 03.31.10	PIBL0609I149	<1M	3/31/2010	23	0.06					3.9894	3.9542	3.9542
TBILL 04.07.10	PIBL1209D071	1M	4/7/2010	30	0.08	0.758000	4.0000	3:49:39 PM	4.0000	3.9861	3.9396	3.9396
TBILL 04.14.10*	PIBL0609J157	1M	4/14/2010	37	0.10	4.520029	3.7750	10:54:12 AM	3.7942	3.9827	3.9250	3.9250
TBILL 04.21.10	PIBL1209D080	1M	4/21/2010	44	0.12	0.700000	3.7850	10:12:03 AM	3.7850	3.9859	3.9281	3.9281
TBILL 04.28.10	PIBL0609J166	2M	4/28/2010	51	0.14	5.141000	4.0500	11:12:19 AM	4.0500	3.9891	3.9312	3.9312
TBILL 05.05.10	PIBL1209E098	2M	5/5/2010	58	0.16	0.500000	3.8500	2:09:55 PM	3.8500	3.9924	3.9344	3.9344
TBILL 05.12.10	PIBL0609K173	2M	5/12/2010	65	0.18	1.094539	4.0000	3:50:45 PM	4.0000	3.9956	3.9375	3.9375
TBILL 05.19.10	PIBL1209E106	2M	5/19/2010	72	0.20	0.526000	5.0000	2:57:40 PM	5.0000	3.9988	3.9406	3.9406
TBILL 05.26.10	PIBL0609K182	2M	5/26/2010	79	0.22	247.231700	3.8255	3:03:51 PM	3.8978	4.0020	3.9438	3.9438
TBILL 06.02.10	PIBL1209F113	3M	6/2/2010	86	0.24					4.0052	3.9469	3.9469
TBILL 06.09.10*	PIBL0609L190	3M	6/9/2010	93	0.25	10.077000	3.9000	12:29:09 PM	3.9000	4.0085	3.9500	3.9500
TBILL 06.30.10	PIBL1209G130	4M	6/30/2010	114	0.31	3.029000	4.0000	11:21:36 AM	4.0010	4.0464	3.9846	3.9846
TBILL 07.14.10	PIBL1209G149	4M	7/14/2010	128	0.35	10.715000	4.0000	12:29:18 PM	4.0000	4.0718	4.0077	4.0077
TBILL 07.28.10	PIBL1209G158	5M	7/28/2010	142	0.39	50.000000	4.1100	9:56:24 AM	4.1100	4.0971	4.0308	4.0308
TBILL 08.11.10	PIBL1209H166	5M	8/11/2010	156	0.43	35.225400	4.0685	3:38:40 PM	4.0635	4.1224	4.0538	4.0538
TBILL 08.25.10	PIBL1209H175	5M	8/25/2010	170	0.47	293.391000	4.0680	3:17:58 PM	4.1080	4.1478	4.0769	4.0769
TBILL 09.08.10*	PIBL1209I183	6M	9/8/2010	184	0.50					4.1731	4.1000	4.1000
TBILL 09.29.10	PIBL1209I209	7M	9/29/2010	205	0.56	28.000000	4.4000	9:55:18 AM	4.4000	4.2242	4.1493	4.1493
TBILL 10.13.10	PIBL1209J217	7M	10/13/2010	219	0.60	53.074000	4.1500	10:37:48 AM	4.2375	4.2583	4.1822	4.1821
TBILL 10.27.10	PIBL1209J226	8M	10/27/2010	233	0.64					4.2924	4.2151	4.2149
TBILL 11.10.10	PIBL1209K233	8M	11/10/2010	247	0.68					4.3265	4.2479	4.2478
TBILL 11.24.10	PIBL1209K242	9M	11/24/2010	261	0.72	1.103000	4.2000	12:09:31 PM	4.2000	4.3606	4.2808	4.2806
TBILL 12.08.10	PIBL1209L250	9M	12/8/2010	275	0.75	12.174000	4.5000	3:11:56 PM	4.5000	4.3947	4.3137	4.3135
TBILL 01.12.11	PIBL1210A018	10M	1/12/2011	310	0.85	1.371000	4.2750	3:26:16 PM	4.4459	4.4800	4.3959	4.3956
TBILL 01.26.11	PIBL1210A027	11M	1/26/2011	324	0.89					4.5141	4.4288	4.4284
TBILL 02.09.11	PIBL1210B035	11M	2/9/2011	338	0.93	0.928000	4.3600	3:23:32 PM	4.3567	4.5482	4.4616	4.4612
TBILL 02.23.11*	PIBL1210B044	1Y	2/23/2011	352	0.96	105.435695	4.3500	2:46:50 PM	4.4941	4.5823	4.4945	4.4941