

Interpolated Bills
February 24, 2011

Instrument Name	ISIN	Tenor	Maturity	Days	YRS	D. Vol (MM)	Last Yield	Traded Time	W. Ave	PDSI-F	PDSI-R1	PDSI-R2
TBILL 03.02.11	PIBL0310L140	<1M	3/2/2011	5	0.01					3.7880	3.7692	3.7692
TBILL 03.09.11	PIBL1210C052	<1M	3/9/2011	12	0.03	2.554000	3.2500	11:18:25 AM	3.2500	3.4169	3.3654	3.3654
TBILL 03.23.11	PIBL1210C061	1M	3/23/2011	26	0.07	21.759658	2.5000	3:59:52 PM	2.4710	2.6748	2.5577	2.5577
TBILL 04.06.11*	PIBL1210D079	1M	4/6/2011	40	0.11	0.906000	2.2500	11:18:39 AM	2.2500	1.9327	1.7500	1.7500
TBILL 04.13.11	PIBL0311A015	2M	4/13/2011	47	0.13	5.806000	2.2500	11:19:02 AM	2.2500	1.9338	1.7011	1.7012
TBILL 04.20.11	PIBL1210D088	2M	4/20/2011	54	0.15	430.101000	2.2500	10:49:17 AM	1.4188	1.9349	1.6523	1.6524
TBILL 05.04.11	PIBL1210E096	2M	5/4/2011	68	0.19	1.659000	2.2500	11:19:20 AM	2.2500	1.9371	1.5545	1.5547
TBILL 05.18.11	PIBL1210E103	3M	5/18/2011	82	0.22					1.9393	1.4568	1.4571
TBILL 05.25.11*	PIBL0311B041	3M	5/25/2011	89	0.24	78.793343	1.4000	3:56:44 PM	1.4076	1.9404	1.4079	1.4082
TBILL 06.01.11	PIBL0610L090	3M	6/1/2011	96	0.26	0.045000	2.5000	11:19:35 AM	2.5000	1.9805	1.4823	1.4826
TBILL 06.15.11	PIBL1210F120	4M	6/15/2011	110	0.30					2.0607	1.6311	1.6313
TBILL 06.29.11	PIBL1210F139	4M	6/29/2011	124	0.34	2.515887	2.0000	10:36:20 AM	2.3016	2.1408	1.7799	1.7801
TBILL 07.13.11	PIBL1210G147	5M	7/13/2011	138	0.38	16.210450	2.5000	10:25:14 AM	2.3635	2.2210	1.9286	1.9288
TBILL 07.27.11	PIBL1210G156	5M	7/27/2011	152	0.42					2.3012	2.0774	2.0775
TBILL 08.10.11	PIBL1210H164	5M	8/10/2011	166	0.45	23.304000	1.7500	3:08:09 PM	2.1492	2.3814	2.2262	2.2263
TBILL 08.24.11*	PIBL1210H173	6M	8/24/2011	180	0.49	14.339671	1.8000	3:57:45 PM	2.1839	2.4615	2.3750	2.3750
TBILL 09.07.11	PIBL1210I181	7M	9/7/2011	194	0.53					2.5284	2.4365	2.4365
TBILL 09.21.11	PIBL1210I190	7M	9/21/2011	208	0.57					2.5953	2.4981	2.4981
TBILL 10.05.11	PIBL1210J206	8M	10/5/2011	222	0.61					2.6621	2.5596	2.5596
TBILL 10.19.11	PIBL1210J215	8M	10/19/2011	236	0.65					2.7290	2.6212	2.6212
TBILL 11.02.11	PIBL1210K222	9M	11/2/2011	250	0.68	109.859000	2.3750	3:11:12 PM	2.4433	2.7959	2.6827	2.6827
TBILL 11.16.11	PIBL1210K231	9M	11/16/2011	264	0.72	500.000000	2.5500	11:49:35 AM	2.5500	2.8627	2.7442	2.7442
TBILL 11.29.11	PIBL1210L249	9M	11/29/2011	277	0.76					2.9248	2.8014	2.8014
TBILL 01.11.12	PIBL1211A016	11M	1/11/2012	320	0.88					3.1302	2.9904	2.9904
TBILL 02.08.12	PIBL1211B033	1Y	2/8/2012	348	0.95					3.2639	3.1135	3.1135
TBILL 02.22.12*	PIBL1211B042	1Y	2/22/2012	362	0.99	2.135000	2.8500	3:31:37 PM	2.8500	3.3308	3.1750	3.1750