

Interpolated Bills  
January 04, 2011

Instrument Name	ISIN	Tenor	Maturity	Days	YRS	D. Vol (MM)	Last Yield	Traded Time	W. Ave	PDSI-F	PDSI-R1	PDSI-R2
TBILL 01.12.11	PIBL1210A018	<1M	1/12/2011	7	0.02					3.4988	3.4794	3.4750
TBILL 01.19.11	PIBL0310J116	<1M	1/19/2011	14	0.04	11.654000	0.5000	9:55:24 AM	0.5000	2.9140	2.8721	2.8625
TBILL 01.26.11	PIBL1210A027	<1M	1/26/2011	21	0.06	32.128000	0.5000	10:37:32 AM	0.6556	2.3292	2.2647	2.2500
TBILL 02.02.11	PIBL0310K123	1M	2/2/2011	28	0.08					1.7444	1.6574	1.6375
TBILL 02.09.11*	PIBL1210B035	1M	2/9/2011	35	0.10					1.1596	1.0500	1.0250
TBILL 02.16.11	PIBL0310K132	1M	2/16/2011	42	0.12					1.1601	1.0500	1.0187
TBILL 02.23.11	PIBL1210B044	2M	2/23/2011	49	0.13	800.000000	1.0000	4:12:43 PM	1.0000	1.1606	1.0500	1.0125
TBILL 03.02.11	PIBL0310L140	2M	3/2/2011	56	0.15					1.1611	1.0500	1.0062
TBILL 03.09.11	PIBL1210C052	2M	3/9/2011	63	0.17	2.000000	1.1500	2:06:15 PM	1.1500	1.1615	1.0500	1.0000
TBILL 03.23.11	PIBL1210C061	2M	3/23/2011	77	0.21					1.1625	1.0500	0.9875
TBILL 04.06.11*	PIBL1210D079	3M	4/6/2011	91	0.25					1.1635	1.0500	0.9750
TBILL 04.20.11	PIBL1210D088	4M	4/20/2011	105	0.29	3.737000	2.1250	11:25:39 AM	2.1250	1.2146	1.1000	1.0357
TBILL 05.04.11	PIBL1210E096	4M	5/4/2011	119	0.33	32.413000	0.7000	3:48:37 PM	0.8241	1.2657	1.1500	1.0964
TBILL 05.18.11	PIBL1210E103	5M	5/18/2011	133	0.36	0.420000	1.0000	10:43:28 AM	1.0000	1.3168	1.2000	1.1571
TBILL 06.01.11	PIBL0610L090	5M	6/1/2011	147	0.40					1.3679	1.2500	1.2179
TBILL 06.15.11	PIBL1210F120	5M	6/15/2011	161	0.44	0.251000	0.9000	10:42:02 AM	0.9000	1.4190	1.3000	1.2786
TBILL 06.29.11	PIBL1210F139	6M	6/29/2011	175	0.48					1.4701	1.3500	1.3393
TBILL 07.13.11*	PIBL1210G147	6M	7/13/2011	189	0.52	5.376000	1.0000	3:59:45 PM	1.0000	1.5212	1.4000	1.4000
TBILL 07.27.11	PIBL1210G156	7M	7/27/2011	203	0.56					1.5951	1.4755	1.4755
TBILL 08.10.11	PIBL1210H164	7M	8/10/2011	217	0.59	200.000000	1.5000	10:07:02 AM	1.5000	1.6691	1.5511	1.5511
TBILL 08.24.11	PIBL1210H173	8M	8/24/2011	231	0.63	0.460193	1.5000	3:47:57 PM	1.5391	1.7431	1.6266	1.6266
TBILL 09.07.11	PIBL1210I181	8M	9/7/2011	245	0.67	50.000000	1.8750	10:19:49 AM	1.8750	1.8171	1.7022	1.7022
TBILL 09.21.11	PIBL1210I190	9M	9/21/2011	259	0.71					1.8911	1.7777	1.7777
TBILL 10.05.11	PIBL1210J206	9M	10/5/2011	273	0.75					1.9651	1.8532	1.8532
TBILL 10.19.11	PIBL1210J215	10M	10/19/2011	287	0.79	11.170963	2.5000	2:50:25 PM	2.0547	2.0391	1.9288	1.9288
TBILL 11.02.11	PIBL1210K222	10M	11/2/2011	301	0.82					2.1131	2.0043	2.0043
TBILL 11.16.11	PIBL1210K231	11M	11/16/2011	315	0.86					2.1871	2.0799	2.0799
TBILL 11.29.11*	PIBL1210L249	1Y	11/29/2011	328	0.90					2.2558	2.1500	2.1500