

Interpolated Bills
February 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 02.09.11	PIBL1210B035	<1M	2/9/2011	2	0.01					3.9890	3.9855	3.9855
TBILL 02.16.11	PIBL0310K132	<1M	2/16/2011	9	0.02	1.080000	3.8288	3:17:57 PM	3.8288	3.9120	3.8837	3.8837
TBILL 02.23.11	PIBL1210B044	<1M	2/23/2011	16	0.04	0.202441	2.2500	10:33:32 AM	2.2500	3.8350	3.7820	3.7820
TBILL 03.02.11	PIBL0310L140	<1M	3/2/2011	23	0.06	1.080500	3.6109	3:19:28 PM	3.6109	3.7580	3.6802	3.6802
TBILL 03.09.11	PIBL1210C052	1M	3/9/2011	30	0.08					3.6809	3.5785	3.5785
TBILL 03.23.11*	PIBL1210C061	1M	3/23/2011	44	0.12	0.401000	3.0000	2:30:58 PM	3.0000	3.5269	3.3750	3.3750
TBILL 04.06.11	PIBL1210D079	2M	4/6/2011	58	0.16	2.390000	3.5019	3:20:40 PM	3.5019	3.5269	3.3750	3.1595
TBILL 04.13.11	PIBL0311A015	2M	4/13/2011	65	0.18					3.5269	3.3750	3.0517
TBILL 04.20.11	PIBL1210D088	2M	4/20/2011	72	0.20	340.024224	2.5309	2:24:07 PM	2.5196	3.5269	3.3750	2.9439
TBILL 05.04.11	PIBL1210E096	3M	5/4/2011	86	0.24	300.000000	2.5258	2:20:57 PM	2.5129	3.5269	3.3750	2.7284
TBILL 05.18.11*	PIBL1210E103	3M	5/18/2011	100	0.27					3.5269	3.3750	2.5129
TBILL 06.01.11	PIBL0610L090	4M	6/1/2011	114	0.31	3.763000	2.0000	8:53:26 AM	2.0000	3.5696	3.4167	2.5453
TBILL 06.15.11	PIBL1210F120	4M	6/15/2011	128	0.35	1.949600	4.2500	11:23:53 AM	4.2500	3.6122	3.4583	2.5778
TBILL 06.29.11	PIBL1210F139	5M	6/29/2011	142	0.39					3.6548	3.5000	2.6102
TBILL 07.13.11	PIBL1210G147	5M	7/13/2011	156	0.43					3.6974	3.5417	2.6427
TBILL 07.27.11	PIBL1210G156	5M	7/27/2011	170	0.47					3.7401	3.5833	2.6751
TBILL 08.10.11*	PIBL1210H164	6M	8/10/2011	184	0.50	1120.000000	2.7151	2:23:20 PM	2.7075	3.7827	3.6250	2.7075
TBILL 08.24.11	PIBL1210H173	7M	8/24/2011	198	0.54					3.8185	3.6591	2.8250
TBILL 09.07.11	PIBL1210I181	7M	9/7/2011	212	0.58	500.000000	2.8651	2:28:32 PM	2.8575	3.8544	3.6932	2.9425
TBILL 09.21.11	PIBL1210I190	8M	9/21/2011	226	0.62					3.8902	3.7273	3.0600
TBILL 10.05.11	PIBL1210J206	8M	10/5/2011	240	0.66					3.9260	3.7614	3.1775
TBILL 10.19.11	PIBL1210J215	9M	10/19/2011	254	0.70	90.000000	4.0000	11:25:51 AM	4.0000	3.9619	3.7955	3.2950
TBILL 11.02.11	PIBL1210K222	9M	11/2/2011	268	0.73					3.9977	3.8295	3.4125
TBILL 11.16.11	PIBL1210K231	9M	11/16/2011	282	0.77					4.0336	3.8636	3.5300
TBILL 11.29.11	PIBL1210L249	10M	11/29/2011	295	0.81					4.0668	3.8953	3.6391
TBILL 01.11.12*	PIBL1211A016	1Y	1/11/2012	338	0.93	18.660328	3.5000	3:24:06 PM	3.5000	4.1769	4.0000	4.0000