

Interpolated Bills
March 09, 2011

Instrument Name	ISIN	Tenor	Maturity	Days	YRS	D. Vol (MM)	Last Yield	Traded Time	W. Ave	PDSI-F	PDSI-R1	PDSI-R2
TBILL 03.23.11	PIBL1210C061	<1M	3/23/2011	13	0.04	3.301000	1.2500	10:18:45 AM	1.2500	3.0175	2.9636	2.9545
TBILL 04.06.11	PIBL1210D079	1M	4/6/2011	27	0.07					1.8712	1.7545	1.7347
TBILL 04.13.11*	PIBL0311A015	1M	4/13/2011	34	0.09					1.2981	1.1500	1.1249
TBILL 04.20.11	PIBL1210D088	1M	4/20/2011	41	0.11	664.367000	1.1250	3:23:28 PM	1.1249	1.2988	1.1500	1.1249
TBILL 05.04.11	PIBL1210E096	2M	5/4/2011	55	0.15					1.3002	1.1500	1.1249
TBILL 05.18.11	PIBL1210E103	2M	5/18/2011	69	0.19					1.3017	1.1500	1.1249
TBILL 05.25.11	PIBL0311B041	2M	5/25/2011	76	0.21					1.3024	1.1500	1.1250
TBILL 06.01.11	PIBL0610L090	3M	6/1/2011	83	0.23					1.3031	1.1500	1.1250
TBILL 06.08.11*	PIBL0311C059	3M	6/8/2011	90	0.25	24.400900	0.9500	3:49:27 PM	0.9973	1.3038	1.1500	1.1250
TBILL 06.15.11	PIBL1210F120	3M	6/15/2011	97	0.27	1.169818	1.0500	3:15:11 PM	1.1609	1.3447	1.1923	1.1587
TBILL 06.29.11	PIBL1210F139	4M	6/29/2011	111	0.30	1.550000	1.0000	3:49:41 PM	1.0000	1.4263	1.2769	1.2260
TBILL 07.13.11	PIBL1210G147	4M	7/13/2011	125	0.34					1.5080	1.3615	1.2933
TBILL 07.27.11	PIBL1210G156	5M	7/27/2011	139	0.38					1.5896	1.4462	1.3607
TBILL 08.10.11	PIBL1210H164	5M	8/10/2011	153	0.42	97.816000	1.3000	3:26:14 PM	1.4292	1.6713	1.5308	1.4280
TBILL 08.24.11	PIBL1210H173	5M	8/24/2011	167	0.46					1.7530	1.6154	1.4954
TBILL 09.07.11*	PIBL1210I181	6M	9/7/2011	181	0.50	76.425039	1.4500	3:31:11 PM	1.5627	1.8346	1.7000	1.5627
TBILL 09.21.11	PIBL1210I190	7M	9/21/2011	195	0.53	1.887000	1.6000	2:06:03 PM	1.6000	1.9226	1.7885	1.6334
TBILL 10.05.11	PIBL1210J206	7M	10/5/2011	209	0.57					2.0107	1.8769	1.7042
TBILL 10.19.11	PIBL1210J215	8M	10/19/2011	223	0.61					2.0987	1.9654	1.7749
TBILL 11.02.11	PIBL1210K222	8M	11/2/2011	237	0.65					2.1867	2.0538	1.8457
TBILL 11.16.11	PIBL1210K231	9M	11/16/2011	251	0.69	18.208000	2.1250	10:12:44 AM	2.1250	2.2747	2.1423	1.9164
TBILL 11.29.11	PIBL1210L249	9M	11/29/2011	264	0.72					2.3564	2.2245	1.9821
TBILL 01.11.12	PIBL1211A016	10M	1/11/2012	307	0.84	6.815000	2.2501	10:29:22 AM	2.2811	2.6268	2.4962	2.1994
TBILL 02.08.12	PIBL1211B033	11M	2/8/2012	335	0.92					2.8028	2.6731	2.3409
TBILL 02.22.12	PIBL1211B042	1Y	2/22/2012	349	0.96					2.8908	2.7615	2.4117
TBILL 03.07.12*	PIBL1211C050	1Y	3/7/2012	363	0.99	60.598855	2.4650	2:43:13 PM	2.4824	2.9788	2.8500	2.4824