

Interpolated Bills
March 11, 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	9	0.02					3.4265	3.3889	3.4078
TBILL 04.06.11	PIBL1210D079	<1M	4/6/2011	23	0.06					2.4229	2.3194	2.3715
TBILL 04.13.11	PIBL0311A015	1M	4/13/2011	30	0.08	413.000000	1.1000	3:47:52 PM	1.3350	1.9210	1.7847	1.8534
TBILL 04.20.11*	PIBL1210D088	1M	4/20/2011	37	0.10	0.600000	1.5000	9:55:47 AM	1.5000	1.4192	1.2500	1.3352
TBILL 05.04.11	PIBL1210E096	2M	5/4/2011	51	0.14	224.036000	1.8000	3:29:37 PM	1.3068	1.4197	1.2500	1.3252
TBILL 05.18.11	PIBL1210E103	2M	5/18/2011	65	0.18					1.4202	1.2500	1.3151
TBILL 05.25.11	PIBL0311B041	2M	5/25/2011	72	0.20	378.000000	1.4500	9:06:41 AM	1.4500	1.4204	1.2500	1.3101
TBILL 06.01.11	PIBL0610L090	2M	6/1/2011	79	0.22	5.000000	1.7500	10:43:52 AM	1.7500	1.4207	1.2500	1.3051
TBILL 06.08.11	PIBL0311C059	3M	6/8/2011	86	0.24					1.4209	1.2500	1.3000
TBILL 06.15.11*	PIBL1210F120	3M	6/15/2011	93	0.25					1.4212	1.2500	1.2950
TBILL 06.29.11	PIBL1210F139	4M	6/29/2011	107	0.29					1.4986	1.3393	1.3779
TBILL 07.13.11	PIBL1210G147	4M	7/13/2011	121	0.33	0.406000	2.0000	10:38:41 AM	2.0000	1.5761	1.4286	1.4607
TBILL 07.27.11	PIBL1210G156	5M	7/27/2011	135	0.37	1.078000	1.2500	3:31:00 PM	1.2500	1.6536	1.5179	1.5436
TBILL 08.10.11	PIBL1210H164	5M	8/10/2011	149	0.41	0.536000	1.4000	9:49:56 AM	1.4000	1.7310	1.6071	1.6264
TBILL 08.24.11	PIBL1210H173	5M	8/24/2011	163	0.45					1.8085	1.6964	1.7093
TBILL 09.07.11	PIBL1210I181	6M	9/7/2011	177	0.48	0.113613	1.4937	9:24:33 AM	1.4937	1.8860	1.7857	1.7921
TBILL 09.21.11*	PIBL1210I190	6M	9/21/2011	191	0.52	2.590043	1.6250	2:28:36 PM	1.6250	1.9635	1.8750	1.8750
TBILL 10.05.11	PIBL1210J206	7M	10/5/2011	205	0.56					2.0495	1.9583	1.9583
TBILL 10.19.11	PIBL1210J215	7M	10/19/2011	219	0.60					2.1356	2.0417	2.0417
TBILL 11.02.11	PIBL1210K222	8M	11/2/2011	233	0.64					2.2216	2.1250	2.1250
TBILL 11.16.11	PIBL1210K231	8M	11/16/2011	247	0.68					2.3077	2.2083	2.2083
TBILL 11.29.11	PIBL1210L249	9M	11/29/2011	260	0.71					2.3876	2.2857	2.2857
TBILL 01.11.12	PIBL1211A016	10M	1/11/2012	303	0.83					2.6519	2.5417	2.5417
TBILL 02.08.12	PIBL1211B033	11M	2/8/2012	331	0.91					2.8240	2.7083	2.7083
TBILL 02.22.12	PIBL1211B042	1Y	2/22/2012	345	0.95					2.9101	2.7917	2.7917
TBILL 03.07.12*	PIBL1211C050	1Y	3/7/2012	359	0.98	0.103000	2.4650	3:32:26 PM	2.4650	2.9962	2.8750	2.8750