

Interpolated Bills
March 17, 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	5	0.01	10.573000	2.0000	3:28:28 PM	2.0000	3.7135	3.6701	3.6701
TBILL 04.06.11	PIBL1210D079	<1M	4/6/2011	19	0.05					2.7106	2.5154	2.5154
TBILL 04.13.11	PIBL0311A015	1M	4/13/2011	26	0.07	77.313000	1.2500	8:48:06 AM	1.2500	2.2091	1.9380	1.9380
TBILL 04.20.11*	PIBL1210D088	1M	4/20/2011	33	0.09	560.138000	1.5500	9:13:59 AM	1.3759	1.7077	1.3606	1.3606
TBILL 05.04.11	PIBL1210E096	2M	5/4/2011	47	0.13					1.6920	1.3917	1.3705
TBILL 05.18.11	PIBL1210E103	2M	5/18/2011	61	0.17					1.6763	1.4228	1.3803
TBILL 05.25.11	PIBL0311B041	2M	5/25/2011	68	0.19					1.6685	1.4384	1.3852
TBILL 06.01.11	PIBL0610L090	2M	6/1/2011	75	0.21					1.6607	1.4539	1.3902
TBILL 06.08.11	PIBL0311C059	3M	6/8/2011	82	0.22	1.000000	1.0000	10:09:57 AM	1.0000	1.6528	1.4695	1.3951
TBILL 06.15.11*	PIBL1210F120	3M	6/15/2011	89	0.24					1.6450	1.4850	1.4000
TBILL 06.29.11	PIBL1210F139	4M	6/29/2011	103	0.28					1.7091	1.5564	1.4714
TBILL 07.13.11	PIBL1210G147	4M	7/13/2011	117	0.32					1.7732	1.6279	1.5429
TBILL 07.27.11	PIBL1210G156	5M	7/27/2011	131	0.36	438.000000	1.8500	3:23:38 PM	1.9000	1.8374	1.6993	1.6143
TBILL 08.10.11	PIBL1210H164	5M	8/10/2011	145	0.40	2000.594000	1.8500	3:21:31 PM	1.9000	1.9015	1.7707	1.6857
TBILL 08.24.11	PIBL1210H173	5M	8/24/2011	159	0.44					1.9656	1.8421	1.7571
TBILL 09.07.11	PIBL1210I181	6M	9/7/2011	173	0.47	2.181000	1.2750	2:23:39 PM	1.2750	2.0297	1.9136	1.8286
TBILL 09.21.11*	PIBL1210I190	6M	9/21/2011	187	0.51					2.0938	1.9850	1.9000
TBILL 10.05.11	PIBL1210J206	7M	10/5/2011	201	0.55					2.1636	2.0488	1.9708
TBILL 10.19.11	PIBL1210J215	7M	10/19/2011	215	0.59					2.2333	2.1125	2.0417
TBILL 11.02.11	PIBL1210K222	8M	11/2/2011	229	0.63					2.3031	2.1763	2.1125
TBILL 11.16.11	PIBL1210K231	8M	11/16/2011	243	0.67					2.3728	2.2400	2.1833
TBILL 11.29.11	PIBL1210L249	9M	11/29/2011	256	0.70					2.4376	2.2992	2.2491
TBILL 01.11.12	PIBL1211A016	10M	1/11/2012	299	0.82					2.6518	2.4950	2.4667
TBILL 02.08.12	PIBL1211B033	11M	2/8/2012	327	0.90					2.7913	2.6225	2.6083
TBILL 02.22.12	PIBL1211B042	11M	2/22/2012	341	0.93					2.8610	2.6863	2.6792
TBILL 03.07.12*	PIBL1211C050	1Y	3/7/2012	355	0.97	25.000000	2.6500	10:51:15 AM	2.6500	2.9308	2.7500	2.7500