

Interpolated Bills
March 22, 2011

Instrument Name	ISIN	Tenor	Maturity	Days	YRS	D. Vol (MM)	Last Yield	Traded Time	W. Ave	PDSI-F	PDSI-R1	PDSI-R2
TBILL 04.06.11	PIBL1210D079	<1M	4/6/2011	14	0.04	754.000000	1.1000	11:59:26 AM	1.0727	3.2195	3.0937	3.0946
TBILL 04.13.11	PIBL0311A015	<1M	4/13/2011	21	0.06					2.7992	2.6056	2.6071
TBILL 04.20.11	PIBL1210D088	1M	4/20/2011	28	0.08	1270.800349	1.1250	3:46:29 PM	1.1357	2.3790	2.1176	2.1195
TBILL 05.04.11*	PIBL1210E096	1M	5/4/2011	42	0.12	200.000000	1.2000	10:34:07 AM	1.2000	1.5385	1.1415	1.1445
TBILL 05.18.11	PIBL1210E103	2M	5/18/2011	56	0.15	460.000000	1.1250	10:03:11 AM	1.1250	1.5335	1.1297	1.1131
TBILL 05.25.11	PIBL0311B041	2M	5/25/2011	63	0.17	378.000000	1.2500	10:17:07 AM	1.2500	1.5310	1.1237	1.0974
TBILL 06.01.11	PIBL0610L090	2M	6/1/2011	70	0.19					1.5286	1.1178	1.0817
TBILL 06.08.11	PIBL0311C059	2M	6/8/2011	77	0.21	3.405000	0.9250	2:54:11 PM	0.9250	1.5261	1.1119	1.0660
TBILL 06.15.11	PIBL1210F120	3M	6/15/2011	84	0.23	5.000000	1.2500	3:27:01 PM	1.2500	1.5236	1.1059	1.0503
TBILL 06.22.11*	PIBL0311C068	3M	6/22/2011	91	0.25	500.000000	1.0250	3:37:03 PM	1.0325	1.5212	1.1000	1.0347
TBILL 06.29.11	PIBL1210F139	3M	6/29/2011	98	0.27					1.5483	1.1442	1.0720
TBILL 07.13.11	PIBL1210G147	4M	7/13/2011	112	0.31					1.6027	1.2327	1.1466
TBILL 07.27.11	PIBL1210G156	4M	7/27/2011	126	0.35	5.357000	1.1250	3:48:43 PM	1.1250	1.6571	1.3212	1.2212
TBILL 08.10.11	PIBL1210H164	5M	8/10/2011	140	0.38					1.7115	1.4096	1.2959
TBILL 08.24.11	PIBL1210H173	5M	8/24/2011	154	0.42					1.7659	1.4981	1.3705
TBILL 09.07.11	PIBL1210I181	5M	9/7/2011	168	0.46	2549.462000	1.5000	4:07:09 PM	1.4692	1.8202	1.5865	1.4451
TBILL 09.21.11*	PIBL1210I190	6M	9/21/2011	182	0.50	2651.910000	1.4500	4:10:32 PM	1.5198	1.8746	1.6750	1.5198
TBILL 10.05.11	PIBL1210J206	7M	10/5/2011	196	0.54	105.000000	1.5500	3:03:02 PM	1.5500	1.9619	1.7673	1.6141
TBILL 10.19.11	PIBL1210J215	7M	10/19/2011	210	0.58					2.0492	1.8596	1.7084
TBILL 11.02.11	PIBL1210K222	8M	11/2/2011	224	0.61					2.1365	1.9519	1.8027
TBILL 11.16.11	PIBL1210K231	8M	11/16/2011	238	0.65	29.011411	1.8000	2:35:50 PM	1.8000	2.2238	2.0442	1.8969
TBILL 11.29.11	PIBL1210L249	8M	11/29/2011	251	0.69					2.3049	2.1299	1.9845
TBILL 01.11.12	PIBL1211A016	10M	1/11/2012	294	0.81					2.5731	2.4135	2.2741
TBILL 02.08.12	PIBL1211B033	11M	2/8/2012	322	0.88					2.7477	2.5981	2.4627
TBILL 02.22.12	PIBL1211B042	11M	2/22/2012	336	0.92					2.8350	2.6904	2.5570
TBILL 03.07.12	PIBL1211C050	1Y	3/7/2012	350	0.96	35.829528	2.4500	3:48:54 PM	2.7034	2.9223	2.7827	2.6513
TBILL 03.21.12*	PIBL1211C069	1Y	3/21/2012	364	1.00	55.777977	2.8000	3:15:43 PM	2.7726	3.0096	2.8750	2.7456