

Interpolated Bills
March 25, 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	9	0.02					3.6176	3.5822	3.5822
TBILL 04.13.11	PIBL0311A015	<1M	4/13/2011	16	0.04					3.0643	2.9979	2.9979
TBILL 04.20.11	PIBL1210D088	<1M	4/20/2011	23	0.06	1.501000	1.0000	11:12:38 AM	1.0000	2.5109	2.4136	2.4136
TBILL 05.04.11*	PIBL1210E096	1M	5/4/2011	37	0.10					1.4042	1.2450	1.2450
TBILL 05.18.11	PIBL1210E103	2M	5/18/2011	51	0.14					1.4037	1.1777	1.1720
TBILL 05.25.11	PIBL0311B041	2M	5/25/2011	58	0.16					1.4034	1.1440	1.1356
TBILL 06.01.11	PIBL0610L090	2M	6/1/2011	65	0.18	5.021000	1.4000	11:00:00 AM	1.4000	1.4031	1.1104	1.0991
TBILL 06.08.11	PIBL0311C059	2M	6/8/2011	72	0.20	40.407000	0.9500	9:45:05 AM	0.9500	1.4028	1.0767	1.0626
TBILL 06.15.11	PIBL1210F120	2M	6/15/2011	79	0.22	5.622600	1.1000	3:18:13 PM	1.0825	1.4025	1.0431	1.0261
TBILL 06.22.11	PIBL0311C068	3M	6/22/2011	86	0.24	514.002933	0.9000	11:15:30 AM	0.9532	1.4022	1.0094	0.9897
TBILL 06.29.11*	PIBL1210F139	3M	6/29/2011	93	0.25					1.4019	0.9757	0.9532
TBILL 07.13.11	PIBL1210G147	4M	7/13/2011	107	0.29	106.000000	0.9500	11:15:58 AM	0.9500	1.4285	1.0356	0.9900
TBILL 07.27.11	PIBL1210G156	4M	7/27/2011	121	0.33					1.4550	1.0955	1.0268
TBILL 08.10.11	PIBL1210H164	5M	8/10/2011	135	0.37	54.989000	1.1000	11:19:52 AM	1.1909	1.4815	1.1554	1.0637
TBILL 08.24.11	PIBL1210H173	5M	8/24/2011	149	0.41	1.034000	1.3000	11:17:52 AM	1.3000	1.5081	1.2153	1.1005
TBILL 09.07.11	PIBL1210I181	5M	9/7/2011	163	0.45					1.5346	1.2752	1.1373
TBILL 09.21.11	PIBL1210I190	6M	9/21/2011	177	0.48	559.500000	1.3000	11:17:38 AM	1.2109	1.5612	1.3351	1.1741
TBILL 10.05.11*	PIBL1210J206	6M	10/5/2011	191	0.52					1.5877	1.3950	1.2109
TBILL 10.19.11	PIBL1210J215	7M	10/19/2011	205	0.56	2.902400	1.7500	11:19:37 AM	1.7500	1.6928	1.4928	1.3235
TBILL 11.02.11	PIBL1210K222	7M	11/2/2011	219	0.60	50.000000	2.0000	9:36:23 AM	2.0000	1.7979	1.5907	1.4361
TBILL 11.16.11	PIBL1210K231	8M	11/16/2011	233	0.64					1.9031	1.6885	1.5487
TBILL 11.29.11	PIBL1210L249	8M	11/29/2011	246	0.67					2.0007	1.7794	1.6533
TBILL 01.11.12	PIBL1211A016	10M	1/11/2012	289	0.79	53.175000	2.2151	3:51:05 PM	2.4829	2.3236	2.0799	1.9991
TBILL 02.08.12	PIBL1211B033	11M	2/8/2012	317	0.87					2.5338	2.2756	2.2243
TBILL 02.22.12	PIBL1211B042	11M	2/22/2012	331	0.91					2.6390	2.3734	2.3369
TBILL 03.07.12	PIBL1211C050	1Y	3/7/2012	345	0.95	45.654470	2.4100	3:55:08 PM	2.5451	2.7441	2.4713	2.4495
TBILL 03.21.12*	PIBL1211C069	1Y	3/21/2012	359	0.98	20.243396	2.4000	3:38:44 PM	2.6004	2.8492	2.5691	2.5621