

Interpolated Bills
March 28, 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	8	0.02	565.000000	1.5000	11:09:13 AM	1.5885	3.6588	3.6200	3.6200
TBILL 04.13.11	PIBL0311A015	<1M	4/13/2011	15	0.04					3.0677	2.9900	2.9900
TBILL 04.20.11	PIBL1210D088	<1M	4/20/2011	22	0.06					2.4765	2.3600	2.3600
TBILL 05.04.11*	PIBL1210E096	1M	5/4/2011	36	0.10					1.2942	1.1000	1.1000
TBILL 05.18.11	PIBL1210E103	2M	5/18/2011	50	0.14					1.2942	1.1000	1.1000
TBILL 05.25.11	PIBL0311B041	2M	5/25/2011	57	0.16					1.2942	1.1000	1.1000
TBILL 06.01.11	PIBL0610L090	2M	6/1/2011	64	0.18	5.021000	1.5000	10:02:10 AM	1.5000	1.2942	1.1000	1.1000
TBILL 06.08.11	PIBL0311C059	2M	6/8/2011	71	0.19					1.2942	1.1000	1.1000
TBILL 06.15.11	PIBL1210F120	2M	6/15/2011	78	0.21					1.2942	1.1000	1.1000
TBILL 06.22.11	PIBL0311C068	3M	6/22/2011	85	0.23					1.2942	1.1000	1.1000
TBILL 06.29.11*	PIBL1210F139	3M	6/29/2011	92	0.25					1.2942	1.1000	1.1000
TBILL 07.13.11	PIBL1210G147	4M	7/13/2011	106	0.29					1.3346	1.1429	1.1214
TBILL 07.27.11	PIBL1210G156	4M	7/27/2011	120	0.33	10.633000	2.0000	10:10:54 AM	2.0000	1.3750	1.1857	1.1429
TBILL 08.10.11	PIBL1210H164	5M	8/10/2011	134	0.37	50.000000	1.1000	10:26:30 AM	1.1000	1.4154	1.2286	1.1643
TBILL 08.24.11	PIBL1210H173	5M	8/24/2011	148	0.41					1.4558	1.2714	1.1857
TBILL 09.07.11	PIBL1210I181	5M	9/7/2011	162	0.44					1.4962	1.3143	1.2071
TBILL 09.21.11	PIBL1210I190	6M	9/21/2011	176	0.48	59.500000	1.2500	3:48:43 PM	1.2500	1.5365	1.3571	1.2286
TBILL 10.05.11*	PIBL1210J206	6M	10/5/2011	190	0.52					1.5769	1.4000	1.2500
TBILL 10.19.11	PIBL1210J215	7M	10/19/2011	204	0.56	0.505965	2.4000	12:00:25 PM	2.4000	1.6764	1.5000	1.3613
TBILL 11.02.11	PIBL1210K222	7M	11/2/2011	218	0.60	50.000000	1.4750	3:50:16 PM	1.4750	1.7760	1.6000	1.4725
TBILL 11.16.11	PIBL1210K231	8M	11/16/2011	232	0.64					1.8755	1.7000	1.5838
TBILL 11.29.11	PIBL1210L249	8M	11/29/2011	245	0.67					1.9679	1.7929	1.6871
TBILL 01.11.12	PIBL1211A016	10M	1/11/2012	288	0.79	47.770000	2.1750	3:50:40 PM	2.1750	2.2736	2.1000	2.0288
TBILL 02.08.12	PIBL1211B033	11M	2/8/2012	316	0.87					2.4726	2.3000	2.2513
TBILL 02.22.12	PIBL1211B042	11M	2/22/2012	330	0.90					2.5721	2.4000	2.3625
TBILL 03.07.12	PIBL1211C050	1Y	3/7/2012	344	0.94					2.6716	2.5000	2.4738
TBILL 03.21.12*	PIBL1211C069	1Y	3/21/2012	358	0.98	37.972000	2.5000	4:04:54 PM	2.4746	2.7712	2.6000	2.5850