

Interpolated Bills  
April 14, 2011

Instrument Name	ISIN	Tenor	Maturity	Days	YRS	D. Vol (MM)	Last Yield	Traded Time	W. Ave	PDSI-F	PDSI-R1	PDSI-R2
TBILL 04.20.11	PIBL1210D088	<1M	4/20/2011	5	0.01					3.8745	3.8625	3.8563
TBILL 05.04.11	PIBL1210E096	<1M	5/4/2011	19	0.05					2.5603	2.5062	2.4781
TBILL 05.18.11*	PIBL1210E103	1M	5/18/2011	33	0.09					1.2462	1.1500	1.1000
TBILL 05.25.11	PIBL0311B041	1M	5/25/2011	40	0.11					1.2196	1.1150	1.0688
TBILL 06.01.11	PIBL0610L090	2M	6/1/2011	47	0.13					1.1930	1.0800	1.0375
TBILL 06.08.11	PIBL0311C059	2M	6/8/2011	54	0.15					1.1664	1.0450	1.0063
TBILL 06.15.11	PIBL1210F120	2M	6/15/2011	61	0.17					1.1398	1.0100	0.9750
TBILL 06.22.11	PIBL0311C068	2M	6/22/2011	68	0.19					1.1132	0.9750	0.9438
TBILL 06.29.11	PIBL1210F139	2M	6/29/2011	75	0.21					1.0866	0.9400	0.9125
TBILL 07.06.11	PIBL0311D076	3M	7/6/2011	82	0.22	8.000000	0.8000	11:05:26 AM	0.8000	1.0600	0.9050	0.8813
TBILL 07.13.11*	PIBL1210G147	3M	7/13/2011	89	0.24					1.0335	0.8700	0.8500
TBILL 07.27.11	PIBL1210G156	4M	7/27/2011	103	0.28					1.0502	0.8886	0.8643
TBILL 08.10.11	PIBL1210H164	4M	8/10/2011	117	0.32					1.0669	0.9071	0.8786
TBILL 08.24.11	PIBL1210H173	5M	8/24/2011	131	0.36					1.0836	0.9257	0.8929
TBILL 09.07.11	PIBL1210I181	5M	9/7/2011	145	0.40	0.916000	1.0000	9:41:11 AM	1.0000	1.1003	0.9443	0.9071
TBILL 09.21.11	PIBL1210I190	5M	9/21/2011	159	0.44					1.1170	0.9629	0.9214
TBILL 10.05.11	PIBL1210J206	6M	10/5/2011	173	0.47					1.1337	0.9814	0.9357
TBILL 10.19.11*	PIBL1210J215	6M	10/19/2011	187	0.51	2.700000	0.9750	3:37:02 PM	0.9750	1.1504	1.0000	0.9500
TBILL 11.02.11	PIBL1210K222	7M	11/2/2011	201	0.55					1.2322	1.0829	1.0354
TBILL 11.16.11	PIBL1210K231	7M	11/16/2011	215	0.59					1.3140	1.1658	1.1208
TBILL 11.29.11	PIBL1210L249	8M	11/29/2011	228	0.62					1.3900	1.2428	1.2001
TBILL 01.11.12	PIBL1211A016	9M	1/11/2012	271	0.74					1.6413	1.4975	1.4625
TBILL 02.08.12	PIBL1211B033	10M	2/8/2012	299	0.82					1.8050	1.6633	1.6333
TBILL 02.22.12	PIBL1211B042	11M	2/22/2012	313	0.86					1.8868	1.7463	1.7188
TBILL 03.07.12	PIBL1211C050	11M	3/7/2012	327	0.90					1.9687	1.8292	1.8042
TBILL 03.21.12	PIBL1211C069	11M	3/21/2012	341	0.93					2.0505	1.9121	1.8896
TBILL 04.04.12*	PIBL1211D077	1Y	4/4/2012	355	0.97	1.014098	1.9600	3:59:02 PM	1.9600	2.1323	1.9950	1.9750