

Interpolated Bills  
April 19, 2011

Instrument Name	ISIN	Tenor	Maturity	Days	YRS	D. Vol (MM)	Last Yield	Traded Time	W. Ave	PDSI-F	PDSI-R1	PDSI-R2
TBILL 05.04.11	PIBL1210E096	<1M	5/4/2011	14	0.04	822.826000	0.9500	11:15:04 AM	0.9986	3.1368	3.1029	3.1123
TBILL 05.18.11	PIBL1210E103	1M	5/18/2011	28	0.08	313.570000	1.2500	10:41:22 AM	1.2500	1.9379	1.8676	1.8872
TBILL 05.25.11*	PIBL0311B041	1M	5/25/2011	35	0.10	378.000000	1.2950	3:43:50 PM	1.2950	1.3385	1.2500	1.2746
TBILL 06.01.11	PIBL0610L090	1M	6/1/2011	42	0.12					1.3022	1.2062	1.1988
TBILL 06.08.11	PIBL0311C059	2M	6/8/2011	49	0.13	5.008000	1.9500	10:43:51 AM	1.9500	1.2659	1.1625	1.1229
TBILL 06.15.11	PIBL1210F120	2M	6/15/2011	56	0.15	0.127000	0.7500	11:03:28 AM	0.7500	1.2296	1.1187	1.0471
TBILL 06.22.11	PIBL0311C068	2M	6/22/2011	63	0.17					1.1933	1.0750	0.9713
TBILL 06.29.11	PIBL1210F139	2M	6/29/2011	70	0.19	0.531000	1.2500	2:54:46 PM	1.2500	1.1570	1.0312	0.8954
TBILL 07.06.11	PIBL0311D076	2M	7/6/2011	77	0.21	1.807712	0.6552	11:51:18 AM	0.6542	1.1207	0.9875	0.8196
TBILL 07.13.11	PIBL1210G147	3M	7/13/2011	84	0.23					1.0844	0.9437	0.7438
TBILL 07.20.11*	PIBL0311D085	3M	7/20/2011	91	0.25	76.644000	0.6625	3:57:35 PM	0.6625	1.0481	0.9000	0.6680
TBILL 07.27.11	PIBL1210G156	3M	7/27/2011	98	0.27	13.039000	0.7000	12:28:45 PM	0.7000	1.0630	0.9154	0.6896
TBILL 08.10.11	PIBL1210H164	4M	8/10/2011	112	0.31					1.0929	0.9462	0.7330
TBILL 08.24.11	PIBL1210H173	4M	8/24/2011	126	0.35					1.1228	0.9769	0.7764
TBILL 09.07.11	PIBL1210I181	5M	9/7/2011	140	0.38	1.202600	0.7000	3:27:54 PM	1.0789	1.1527	1.0077	0.8198
TBILL 09.21.11	PIBL1210I190	5M	9/21/2011	154	0.42	0.523000	1.5000	2:57:07 PM	1.5000	1.1825	1.0385	0.8632
TBILL 10.05.11	PIBL1210J206	5M	10/5/2011	168	0.46					1.2124	1.0692	0.9066
TBILL 10.19.11*	PIBL1210J215	6M	10/19/2011	182	0.50	34.479900	0.8705	3:55:28 PM	0.9197	1.2423	1.1000	0.9500
TBILL 11.02.11	PIBL1210K222	7M	11/2/2011	196	0.54					1.3115	1.1639	1.0255
TBILL 11.16.11	PIBL1210K231	7M	11/16/2011	210	0.58					1.3807	1.2279	1.1009
TBILL 11.29.11	PIBL1210L249	8M	11/29/2011	223	0.61	200.205000	1.2500	3:01:13 PM	1.2509	1.4449	1.2872	1.1710
TBILL 01.11.12	PIBL1211A016	9M	1/11/2012	266	0.73					1.6573	1.4836	1.4028
TBILL 02.08.12	PIBL1211B033	10M	2/8/2012	294	0.81					1.7957	1.6115	1.5537
TBILL 02.22.12	PIBL1211B042	10M	2/22/2012	308	0.84					1.8649	1.6754	1.6292
TBILL 03.07.12	PIBL1211C050	11M	3/7/2012	322	0.88					1.9340	1.7394	1.7046
TBILL 03.21.12	PIBL1211C069	11M	3/21/2012	336	0.92	0.950000	2.1250	3:38:12 PM	2.1250	2.0032	1.8033	1.7801
TBILL 04.04.12	PIBL1211D077	1Y	4/4/2012	350	0.96	0.354000	1.8500	2:40:38 PM	1.8500	2.0724	1.8672	1.8556
TBILL 04.18.12*	PIBL1211D086	1Y	4/18/2012	364	1.00	807.356485	1.9300	3:57:24 PM	1.9311	2.1415	1.9312	1.9310