

Interpolated Bills
April 27, 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	6	0.02					3.7877	3.6932	3.6932
TBILL 05.18.11	PIBL1210E103	<1M	5/18/2011	20	0.05					2.4933	2.1341	2.1341
TBILL 05.25.11	PIBL0311B041	1M	5/25/2011	27	0.07	522.640000	0.5500	10:27:07 AM	0.5750	1.8461	1.3545	1.3545
TBILL 06.01.11*	PIBL0610L090	1M	6/1/2011	34	0.09					1.1988	0.5750	0.5750
TBILL 06.08.11	PIBL0311C059	1M	6/8/2011	41	0.11					1.1508	0.5812	0.5814
TBILL 06.15.11	PIBL1210F120	2M	6/15/2011	48	0.13					1.1027	0.5875	0.5878
TBILL 06.22.11	PIBL0311C068	2M	6/22/2011	55	0.15					1.0546	0.5937	0.5941
TBILL 06.29.11	PIBL1210F139	2M	6/29/2011	62	0.17					1.0065	0.6000	0.6005
TBILL 07.06.11	PIBL0311D076	2M	7/6/2011	69	0.19	994.930000	0.6000	10:21:15 AM	0.6000	0.9585	0.6062	0.6069
TBILL 07.13.11	PIBL1210G147	2M	7/13/2011	76	0.21					0.9104	0.6125	0.6133
TBILL 07.20.11	PIBL0311D085	3M	7/20/2011	83	0.23	535.000000	0.6250	10:20:42 AM	0.6250	0.8623	0.6187	0.6196
TBILL 07.27.11*	PIBL1210G156	3M	7/27/2011	90	0.25					0.8142	0.6250	0.6260
TBILL 08.10.11	PIBL1210H164	4M	8/10/2011	104	0.28					0.8497	0.6664	0.6673
TBILL 08.24.11	PIBL1210H173	4M	8/24/2011	118	0.32					0.8851	0.7079	0.7086
TBILL 09.07.11	PIBL1210I181	5M	9/7/2011	132	0.36	25.202000	1.2000	10:54:15 AM	1.2000	0.9205	0.7493	0.7499
TBILL 09.21.11	PIBL1210I190	5M	9/21/2011	146	0.40	2.422000	1.2500	10:55:09 AM	1.2500	0.9560	0.7907	0.7912
TBILL 10.05.11	PIBL1210J206	5M	10/5/2011	160	0.44					0.9914	0.8321	0.8324
TBILL 10.19.11	PIBL1210J215	6M	10/19/2011	174	0.48	2.329000	0.8755	11:25:44 AM	0.8755	1.0269	0.8736	0.8737
TBILL 11.02.11*	PIBL1210K222	6M	11/2/2011	188	0.52					1.0623	0.9150	0.9150
TBILL 11.16.11	PIBL1210K231	7M	11/16/2011	202	0.55					1.1505	1.0242	1.0103
TBILL 11.29.11	PIBL1210L249	7M	11/29/2011	215	0.59					1.2325	1.1256	1.0989
TBILL 01.11.12	PIBL1211A016	9M	1/11/2012	258	0.71					1.5035	1.4611	1.3917
TBILL 02.08.12	PIBL1211B033	10M	2/8/2012	286	0.78					1.6800	1.6796	1.5823
TBILL 02.22.12	PIBL1211B042	10M	2/22/2012	300	0.82					1.7682	1.7888	1.6777
TBILL 03.07.12	PIBL1211C050	11M	3/7/2012	314	0.86					1.8564	1.8980	1.7730
TBILL 03.21.12	PIBL1211C069	11M	3/21/2012	328	0.90					1.9447	2.0072	1.8684
TBILL 04.04.12	PIBL1211D077	11M	4/4/2012	342	0.94					2.0329	2.1165	1.9637
TBILL 04.18.12*	PIBL1211D086	1Y	4/18/2012	356	0.98	81.556424	1.9457	2:57:05 PM	1.9419	2.1212	2.2257	2.0590