

Interpolated Bills
April 29, 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	2	0.01					4.1638	4.1601	4.1599
TBILL 05.18.11	PIBL1210E103	<1M	5/18/2011	16	0.04					2.9569	2.9021	2.8979
TBILL 05.25.11	PIBL0311B041	<1M	5/25/2011	23	0.06					2.3534	2.2731	2.2669
TBILL 06.01.11	PIBL0610L090	1M	6/1/2011	30	0.08					1.7500	1.6440	1.6360
TBILL 06.08.11*	PIBL0311C059	1M	6/8/2011	37	0.10					1.1465	1.0150	1.0050
TBILL 06.15.11	PIBL1210F120	1M	6/15/2011	44	0.12					1.0948	0.9593	0.9471
TBILL 06.22.11	PIBL0311C068	2M	6/22/2011	51	0.14	5.199000	0.6000	10:41:36 AM	0.6000	1.0430	0.9036	0.8893
TBILL 06.29.11	PIBL1210F139	2M	6/29/2011	58	0.16					0.9913	0.8479	0.8314
TBILL 07.06.11	PIBL0311D076	2M	7/6/2011	65	0.18	17.006000	0.6500	10:15:38 AM	0.6500	0.9395	0.7921	0.7736
TBILL 07.13.11	PIBL1210G147	2M	7/13/2011	72	0.20					0.8877	0.7364	0.7157
TBILL 07.20.11	PIBL0311D085	2M	7/20/2011	79	0.22					0.8360	0.6807	0.6579
TBILL 07.27.11*	PIBL1210G156	3M	7/27/2011	86	0.24					0.7842	0.6250	0.6000
TBILL 08.10.11	PIBL1210H164	3M	8/10/2011	100	0.27					0.8225	0.6643	0.6421
TBILL 08.24.11	PIBL1210H173	4M	8/24/2011	114	0.31					0.8608	0.7036	0.6843
TBILL 09.07.11	PIBL1210I181	4M	9/7/2011	128	0.35					0.8991	0.7429	0.7264
TBILL 09.21.11	PIBL1210I190	5M	9/21/2011	142	0.39	728.000000	0.9500	2:04:11 PM	0.9500	0.9374	0.7821	0.7686
TBILL 10.05.11	PIBL1210J206	5M	10/5/2011	156	0.43					0.9757	0.8214	0.8107
TBILL 10.19.11	PIBL1210J215	5M	10/19/2011	170	0.47					1.0140	0.8607	0.8529
TBILL 11.02.11*	PIBL1210K222	6M	11/2/2011	184	0.50					1.0523	0.9000	0.8950
TBILL 11.16.11	PIBL1210K231	7M	11/16/2011	198	0.54					1.1408	0.9871	0.9991
TBILL 11.29.11	PIBL1210L249	7M	11/29/2011	211	0.58					1.2230	1.0679	1.0957
TBILL 01.11.12	PIBL1211A016	9M	1/11/2012	254	0.70					1.4949	1.3354	1.4154
TBILL 02.08.12	PIBL1211B033	9M	2/8/2012	282	0.77					1.6720	1.5096	1.6236
TBILL 02.22.12	PIBL1211B042	10M	2/22/2012	296	0.81					1.7605	1.5967	1.7277
TBILL 03.07.12	PIBL1211C050	10M	3/7/2012	310	0.85					1.8490	1.6837	1.8318
TBILL 03.21.12	PIBL1211C069	11M	3/21/2012	324	0.89					1.9376	1.7708	1.9358
TBILL 04.04.12	PIBL1211D077	11M	4/4/2012	338	0.93					2.0261	1.8579	2.0399
TBILL 04.18.12*	PIBL1211D086	1Y	4/18/2012	352	0.96	51.412364	1.9425	3:06:48 PM	1.9449	2.1146	1.9450	2.1440