

Interpolated Bills
April 06, 2011

Instrument Name	ISIN	Tenor	Maturity	Days	YRS	D. Vol (MM)	Last Yield	Traded Time	W. Ave	PDSI-F	PDSI-R1	PDSI-R2
TBILL 04.13.11	PIBL0311A015	<1M	4/13/2011	6	0.02					3.8865	3.8688	3.8656
TBILL 04.20.11	PIBL1210D088	<1M	4/20/2011	13	0.04	2.502000	1.7500	11:15:19 AM	1.7500	3.3777	3.3350	3.3275
TBILL 05.04.11	PIBL1210E096	1M	5/4/2011	27	0.07					2.3600	2.2675	2.2512
TBILL 05.18.11*	PIBL1210E103	1M	5/18/2011	41	0.11					1.3423	1.2000	1.1750
TBILL 05.25.11	PIBL0311B041	2M	5/25/2011	48	0.13					1.3168	1.1446	1.1230
TBILL 06.01.11	PIBL0610L090	2M	6/1/2011	55	0.15					1.2912	1.0893	1.0711
TBILL 06.08.11	PIBL0311C059	2M	6/8/2011	62	0.17	49.000000	0.8250	10:48:10 AM	0.8250	1.2657	1.0339	1.0191
TBILL 06.15.11	PIBL1210F120	2M	6/15/2011	69	0.19	50.000000	0.8000	10:18:52 AM	0.8000	1.2401	0.9785	0.9671
TBILL 06.22.11	PIBL0311C068	2M	6/22/2011	76	0.21					1.2146	0.9232	0.9152
TBILL 06.29.11	PIBL1210F139	3M	6/29/2011	83	0.23					1.1890	0.8678	0.8632
TBILL 07.06.11*	PIBL0311D076	3M	7/6/2011	90	0.25	1294.173652	0.7000	3:57:31 PM	0.8112	1.1635	0.8124	0.8112
TBILL 07.13.11	PIBL1210G147	3M	7/13/2011	97	0.27					1.1780	0.8335	0.8329
TBILL 07.27.11	PIBL1210G156	4M	7/27/2011	111	0.30	4.391000	0.9000	11:24:25 AM	0.9000	1.2070	0.8757	0.8763
TBILL 08.10.11	PIBL1210H164	4M	8/10/2011	125	0.34	62.732587	1.0250	3:56:16 PM	1.0231	1.2359	0.9179	0.9197
TBILL 08.24.11	PIBL1210H173	5M	8/24/2011	139	0.38	95.033400	3.2500	11:03:07 AM	1.0490	1.2649	0.9601	0.9631
TBILL 09.07.11	PIBL1210I181	5M	9/7/2011	153	0.42	116.811000	1.0000	3:23:11 PM	1.0467	1.2939	1.0023	1.0065
TBILL 09.21.11	PIBL1210I190	5M	9/21/2011	167	0.46					1.3229	1.0445	1.0499
TBILL 10.05.11*	PIBL1210J206	6M	10/5/2011	181	0.50	577.062000	1.1250	2:47:10 PM	1.0932	1.3519	1.0867	1.0932
TBILL 10.19.11	PIBL1210J215	7M	10/19/2011	195	0.53					1.4291	1.1612	1.1733
TBILL 11.02.11	PIBL1210K222	7M	11/2/2011	209	0.57	0.500000	1.6500	2:37:16 PM	1.6500	1.5064	1.2357	1.2533
TBILL 11.16.11	PIBL1210K231	8M	11/16/2011	223	0.61					1.5836	1.3102	1.3333
TBILL 11.29.11	PIBL1210L249	8M	11/29/2011	236	0.65					1.6553	1.3794	1.4076
TBILL 01.11.12	PIBL1211A016	9M	1/11/2012	279	0.76					1.8925	1.6082	1.6533
TBILL 02.08.12	PIBL1211B033	10M	2/8/2012	307	0.84					2.0469	1.7572	1.8134
TBILL 02.22.12	PIBL1211B042	11M	2/22/2012	321	0.88					2.1241	1.8317	1.8934
TBILL 03.07.12	PIBL1211C050	11M	3/7/2012	335	0.92					2.2013	1.9062	1.9734
TBILL 03.21.12	PIBL1211C069	1Y	3/21/2012	349	0.96					2.2786	1.9807	2.0534
TBILL 04.04.12*	PIBL1211D077	1Y	4/4/2012	363	0.99	377.631814	2.1600	3:39:53 PM	2.1334	2.3558	2.0552	2.1334