

Interpolated Bills
May 12, 2011

Instrument Name	ISIN	Tenor	Maturity	Days	YRS	D. Vol (MM)	Last Yield	Traded Time	W. Ave	PDSI-F	PDSI-R1	PDSI-R2
TBILL 05.18.11	PIBL1210E103	<1M	5/18/2011	5	0.01	460.000000	1.7000	3:56:22 PM	1.7000	4.1620	4.1500	4.1639
TBILL 05.25.11	PIBL0311B041	<1M	5/25/2011	12	0.03					3.5706	3.5375	3.5756
TBILL 06.01.11	PIBL0610L090	<1M	6/1/2011	19	0.05					2.9791	2.9250	2.9874
TBILL 06.08.11	PIBL0311C059	1M	6/8/2011	26	0.07					2.3876	2.3125	2.3992
TBILL 06.15.11*	PIBL1210F120	1M	6/15/2011	33	0.09	78.158100	1.7000	3:56:10 PM	1.5671	1.7962	1.7000	1.8109
TBILL 06.22.11	PIBL0311C068	1M	6/22/2011	40	0.11	488.000000	1.8500	4:02:20 PM	1.8500	1.7978	1.6750	1.7565
TBILL 06.29.11	PIBL1210F139	2M	6/29/2011	47	0.13					1.7995	1.6500	1.7020
TBILL 07.06.11	PIBL0311D076	2M	7/6/2011	54	0.15					1.8012	1.6250	1.6475
TBILL 07.13.11	PIBL1210G147	2M	7/13/2011	61	0.17					1.8029	1.6000	1.5930
TBILL 07.20.11	PIBL0311D085	2M	7/20/2011	68	0.19	75.000000	1.8750	4:14:22 PM	1.8750	1.8046	1.5750	1.5385
TBILL 07.27.11	PIBL1210G156	2M	7/27/2011	75	0.21					1.8063	1.5500	1.4840
TBILL 08.03.11	PIBL0311E093	3M	8/3/2011	82	0.22					1.8079	1.5250	1.4295
TBILL 08.10.11*	PIBL1210H164	3M	8/10/2011	89	0.24	100.000000	1.2500	11:40:54 AM	1.3750	1.8096	1.5000	1.3750
TBILL 08.24.11	PIBL1210H173	4M	8/24/2011	103	0.28	1.106000	2.0000	11:59:25 AM	2.0000	1.8244	1.5464	1.4393
TBILL 09.07.11	PIBL1210I181	4M	9/7/2011	117	0.32					1.8392	1.5929	1.5035
TBILL 09.21.11	PIBL1210I190	5M	9/21/2011	131	0.36	122.583511	1.4500	2:34:57 PM	1.3521	1.8540	1.6393	1.5678
TBILL 10.05.11	PIBL1210J206	5M	10/5/2011	145	0.40					1.8687	1.6857	1.6321
TBILL 10.19.11	PIBL1210J215	5M	10/19/2011	159	0.44					1.8835	1.7321	1.6964
TBILL 11.02.11	PIBL1210K222	6M	11/2/2011	173	0.47					1.8983	1.7786	1.7607
TBILL 11.16.11*	PIBL1210K231	6M	11/16/2011	187	0.51					1.9131	1.8250	1.8250
TBILL 11.29.11	PIBL1210L249	7M	11/29/2011	200	0.55					1.9878	1.8841	1.8844
TBILL 01.11.12	PIBL1211A016	8M	1/11/2012	243	0.67					2.2349	2.0797	2.0810
TBILL 02.08.12	PIBL1211B033	9M	2/8/2012	271	0.74					2.3958	2.2071	2.2091
TBILL 02.22.12	PIBL1211B042	10M	2/22/2012	285	0.78					2.4762	2.2708	2.2731
TBILL 03.07.12	PIBL1211C050	10M	3/7/2012	299	0.82					2.5567	2.3345	2.3371
TBILL 03.21.12	PIBL1211C069	11M	3/21/2012	313	0.86					2.6371	2.3982	2.4011
TBILL 04.04.12	PIBL1211D077	11M	4/4/2012	327	0.90					2.7176	2.4619	2.4651
TBILL 04.18.12	PIBL1211D086	11M	4/18/2012	341	0.93	6.275591	2.2010	11:11:45 AM	1.9945	2.7980	2.5255	2.5291
TBILL 05.02.12*	PIBL1211E094	1Y	5/2/2012	355	0.97	1100.000000	2.6750	11:36:24 AM	2.5931	2.8785	2.5892	2.5931