

Interpolated Bills  
May 13, 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	2	0.01					4.4276	4.4236	4.4236
TBILL 05.25.11	PIBL0311B041	<1M	5/25/2011	9	0.02					3.9205	3.8889	3.8889
TBILL 06.01.11	PIBL0610L090	<1M	6/1/2011	16	0.04					3.4135	3.3542	3.3542
TBILL 06.08.11	PIBL0311C059	<1M	6/8/2011	23	0.06					2.9064	2.8194	2.8194
TBILL 06.15.11	PIBL1210F120	1M	6/15/2011	30	0.08					2.3994	2.2847	2.2847
TBILL 06.22.11*	PIBL0311C068	1M	6/22/2011	37	0.10	5.003000	0.7500	3:24:41 PM	0.7500	1.8923	1.7500	1.7500
TBILL 06.29.11	PIBL1210F139	1M	6/29/2011	44	0.12					1.8845	1.7393	1.7143
TBILL 07.06.11	PIBL0311D076	2M	7/6/2011	51	0.14	1070.000000	1.8600	11:35:24 AM	1.8932	1.8766	1.7286	1.6786
TBILL 07.13.11	PIBL1210G147	2M	7/13/2011	58	0.16	5.104000	2.0000	3:58:22 PM	2.0000	1.8687	1.7179	1.6429
TBILL 07.20.11	PIBL0311D085	2M	7/20/2011	65	0.18					1.8609	1.7071	1.6071
TBILL 07.27.11	PIBL1210G156	2M	7/27/2011	72	0.20	3.162000	1.6000	3:04:06 PM	1.6000	1.8530	1.6964	1.5714
TBILL 08.03.11	PIBL0311E093	2M	8/3/2011	79	0.22	0.514710	0.8000	11:50:23 AM	0.8000	1.8452	1.6857	1.5357
TBILL 08.10.11*	PIBL1210H164	3M	8/10/2011	86	0.24	2.400000	2.1250	11:12:20 AM	2.1250	1.8373	1.6750	1.5000
TBILL 08.24.11	PIBL1210H173	3M	8/24/2011	100	0.27	0.925000	2.0000	3:55:32 PM	2.0000	1.8853	1.7214	1.5536
TBILL 09.07.11	PIBL1210I181	4M	9/7/2011	114	0.31	1.224000	2.2500	3:57:36 PM	2.2500	1.9332	1.7679	1.6071
TBILL 09.21.11	PIBL1210I190	4M	9/21/2011	128	0.35	2.913500	2.2500	3:56:47 PM	2.2500	1.9812	1.8143	1.6607
TBILL 10.05.11	PIBL1210J206	5M	10/5/2011	142	0.39	1.035000	1.8500	3:03:19 PM	1.8500	2.0292	1.8607	1.7143
TBILL 10.19.11	PIBL1210J215	5M	10/19/2011	156	0.43					2.0771	1.9071	1.7679
TBILL 11.02.11	PIBL1210K222	5M	11/2/2011	170	0.47					2.1251	1.9536	1.8214
TBILL 11.16.11*	PIBL1210K231	6M	11/16/2011	184	0.50					2.1731	2.0000	1.8750
TBILL 11.29.11	PIBL1210L249	7M	11/29/2011	197	0.54					2.2246	2.0232	1.9079
TBILL 01.11.12	PIBL1211A016	8M	1/11/2012	240	0.66					2.3949	2.1000	2.0165
TBILL 02.08.12	PIBL1211B033	9M	2/8/2012	268	0.73					2.5058	2.1500	2.0873
TBILL 02.22.12	PIBL1211B042	9M	2/22/2012	282	0.77					2.5612	2.1750	2.1227
TBILL 03.07.12	PIBL1211C050	10M	3/7/2012	296	0.81					2.6167	2.2000	2.1581
TBILL 03.21.12	PIBL1211C069	10M	3/21/2012	310	0.85					2.6721	2.2250	2.1935
TBILL 04.04.12	PIBL1211D077	11M	4/4/2012	324	0.89					2.7276	2.2500	2.2289
TBILL 04.18.12	PIBL1211D086	11M	4/18/2012	338	0.93					2.7830	2.2750	2.2642
TBILL 05.02.12*	PIBL1211E094	1Y	5/2/2012	352	0.96	314.341000	2.3000	3:29:09 PM	2.2996	2.8385	2.3000	2.2996