

Interpolated Bills
May 18, 2011

Instrument Name	ISIN	Tenor	Maturity	Days	YRS	D. Vol (MM)	Last Yield	Traded Time	W. Ave	PDSI-F	PDSI-R1	PDSI-R2
TBILL 05.25.11	PIBL0311B041	<1M	5/25/2011	6	0.02					4.1771	4.1553	4.1553
TBILL 06.01.11	PIBL0610L090	<1M	6/1/2011	13	0.04					3.7250	3.6727	3.6727
TBILL 06.08.11	PIBL0311C059	<1M	6/8/2011	20	0.05					3.2730	3.1902	3.1902
TBILL 06.15.11	PIBL1210F120	1M	6/15/2011	27	0.07					2.8209	2.7076	2.7076
TBILL 06.22.11*	PIBL0311C068	1M	6/22/2011	34	0.09					2.3688	2.2250	2.2250
TBILL 06.29.11	PIBL1210F139	1M	6/29/2011	41	0.11	1.955000	0.8950	11:11:16 AM	0.8950	2.3691	2.1821	2.1802
TBILL 07.06.11	PIBL0311D076	2M	7/6/2011	48	0.13					2.3694	2.1392	2.1354
TBILL 07.13.11	PIBL1210G147	2M	7/13/2011	55	0.15					2.3697	2.0964	2.0906
TBILL 07.20.11	PIBL0311D085	2M	7/20/2011	62	0.17	0.502000	1.0000	3:16:16 PM	1.0000	2.3700	2.0535	2.0458
TBILL 07.27.11	PIBL1210G156	2M	7/27/2011	69	0.19					2.3703	2.0106	2.0010
TBILL 08.03.11	PIBL0311E093	2M	8/3/2011	76	0.21					2.3706	1.9677	1.9561
TBILL 08.10.11	PIBL1210H164	3M	8/10/2011	83	0.23	9.465000	1.8000	3:04:31 PM	1.7804	2.3709	1.9248	1.9113
TBILL 08.17.11*	PIBL0311E100	3M	8/17/2011	90	0.25	82.003000	1.8000	3:55:14 PM	1.8903	2.3712	1.8819	1.8665
TBILL 08.24.11	PIBL1210H173	3M	8/24/2011	97	0.27	7.657200	2.0000	11:23:42 AM	1.7185	2.3898	1.9256	1.9087
TBILL 09.07.11	PIBL1210I181	4M	9/7/2011	111	0.30					2.4271	2.0130	1.9931
TBILL 09.21.11	PIBL1210I190	4M	9/21/2011	125	0.34	1.429000	2.0000	3:02:36 PM	2.0000	2.4643	2.1004	2.0775
TBILL 10.05.11	PIBL1210J206	5M	10/5/2011	139	0.38					2.5016	2.1878	2.1619
TBILL 10.19.11	PIBL1210J215	5M	10/19/2011	153	0.42					2.5389	2.2752	2.2462
TBILL 11.02.11	PIBL1210K222	5M	11/2/2011	167	0.46	2.026000	2.2000	3:25:15 PM	1.5676	2.5762	2.3626	2.3306
TBILL 11.16.11*	PIBL1210K231	6M	11/16/2011	181	0.50	0.204000	2.2100	10:49:01 AM	2.2100	2.6135	2.4500	2.4150
TBILL 11.29.11	PIBL1210L249	7M	11/29/2011	194	0.53	0.200000	1.2500	10:55:13 AM	1.2500	2.6426	2.4790	2.4111
TBILL 01.11.12	PIBL1211A016	8M	1/11/2012	237	0.65	0.931000	2.2250	3:09:41 PM	2.2250	2.7388	2.5750	2.3983
TBILL 02.08.12	PIBL1211B033	9M	2/8/2012	265	0.73					2.8015	2.6375	2.3899
TBILL 02.22.12	PIBL1211B042	9M	2/22/2012	279	0.76					2.8329	2.6688	2.3857
TBILL 03.07.12	PIBL1211C050	10M	3/7/2012	293	0.80	0.518000	2.3000	10:10:21 AM	2.3000	2.8642	2.7000	2.3816
TBILL 03.21.12	PIBL1211C069	10M	3/21/2012	307	0.84					2.8956	2.7313	2.3774
TBILL 04.04.12	PIBL1211D077	11M	4/4/2012	321	0.88	18.278000	2.1000	3:06:34 PM	1.9219	2.9269	2.7625	2.3732
TBILL 04.18.12	PIBL1211D086	11M	4/18/2012	335	0.92	124.673799	2.3500	3:58:07 PM	1.9679	2.9583	2.7938	2.3690
TBILL 05.02.12*	PIBL1211E094	1Y	5/2/2012	349	0.96	62.974000	2.3265	3:08:27 PM	2.3648	2.9896	2.8250	2.3648