

Interpolated Bills  
May 27, 2011

Instrument Name	ISIN	Tenor	Maturity	Days	YRS	D. Vol (MM)	Last Yield	Traded Time	W. Ave	PDSI-F	PDSI-R1	PDSI-R2
TBILL 06.01.11	PIBL0610L090	<1M	6/1/2011	2	0.01					4.4439	4.4410	4.4410
TBILL 06.08.11	PIBL0311C059	<1M	6/8/2011	9	0.02					4.0513	4.0278	4.0278
TBILL 06.15.11	PIBL1210F120	<1M	6/15/2011	16	0.04					3.6587	3.6146	3.6146
TBILL 06.22.11	PIBL0311C068	<1M	6/22/2011	23	0.06					3.2660	3.2014	3.2014
TBILL 06.29.11	PIBL1210F139	1M	6/29/2011	30	0.08					2.8734	2.7882	2.7882
TBILL 07.06.11*	PIBL0311D076	1M	7/6/2011	37	0.10					2.4808	2.3750	2.3750
TBILL 07.13.11	PIBL1210G147	1M	7/13/2011	44	0.12					2.4571	2.3389	2.3306
TBILL 07.20.11	PIBL0311D085	2M	7/20/2011	51	0.14	200.000000	2.4500	3:22:04 PM	2.4500	2.4333	2.3028	2.2861
TBILL 07.27.11	PIBL1210G156	2M	7/27/2011	58	0.16	344.564000	2.6250	3:59:04 PM	2.5252	2.4096	2.2667	2.2417
TBILL 08.03.11	PIBL0311E093	2M	8/3/2011	65	0.18					2.3859	2.2306	2.1972
TBILL 08.10.11	PIBL1210H164	2M	8/10/2011	72	0.20	0.213000	2.0500	10:42:52 AM	2.0500	2.3622	2.1944	2.1528
TBILL 08.17.11	PIBL0311E100	2M	8/17/2011	79	0.22					2.3385	2.1583	2.1083
TBILL 08.24.11	PIBL1210H173	3M	8/24/2011	86	0.24					2.3147	2.1222	2.0639
TBILL 09.07.11*	PIBL1210I181	3M	9/7/2011	100	0.27					2.2673	2.0500	1.9750
TBILL 09.21.11	PIBL1210I190	4M	9/21/2011	114	0.31					2.3333	2.1259	2.0442
TBILL 10.05.11	PIBL1210J206	4M	10/5/2011	128	0.35					2.3993	2.2018	2.1133
TBILL 10.19.11	PIBL1210J215	5M	10/19/2011	142	0.39					2.4652	2.2777	2.1825
TBILL 11.02.11	PIBL1210K222	5M	11/2/2011	156	0.43					2.5312	2.3536	2.2516
TBILL 11.16.11	PIBL1210K231	5M	11/16/2011	170	0.47					2.5972	2.4295	2.3208
TBILL 11.29.11*	PIBL1210L249	6M	11/29/2011	183	0.50	0.442000	3.1000	3:58:48 PM	3.1000	2.6585	2.5000	2.3850
TBILL 01.11.12	PIBL1211A016	8M	1/11/2012	226	0.62					2.7144	2.5555	2.4446
TBILL 02.08.12	PIBL1211B033	9M	2/8/2012	254	0.70					2.7508	2.5916	2.4835
TBILL 02.22.12	PIBL1211B042	9M	2/22/2012	268	0.73					2.7690	2.6097	2.5029
TBILL 03.07.12	PIBL1211C050	9M	3/7/2012	282	0.77	0.820000	3.6250	3:58:37 PM	3.6250	2.7872	2.6277	2.5223
TBILL 03.21.12	PIBL1211C069	10M	3/21/2012	296	0.81					2.8054	2.6458	2.5417
TBILL 04.04.12	PIBL1211D077	10M	4/4/2012	310	0.85	0.015000	3.8000	3:58:27 PM	3.8000	2.8236	2.6639	2.5612
TBILL 04.18.12	PIBL1211D086	11M	4/18/2012	324	0.89	500.000000	1.9850	10:39:28 AM	1.9850	2.8418	2.6819	2.5806
TBILL 05.02.12*	PIBL1211E094	1Y	5/2/2012	338	0.93					2.8600	2.7000	2.6000