

Interpolated Bills
June 10, 2011

Instrument Name	ISIN	Tenor	Maturity	Days	YRS	D. Vol (MM)	Last Yield	Traded Time	W. Ave	PDSI-F	PDSI-R1	PDSI-R2
TBILL 06.15.11	PIBL1210F120	<1M	6/15/2011	2	0.01					4.4655	4.4625	4.4625
TBILL 06.22.11	PIBL0311C068	<1M	6/22/2011	9	0.02					4.2244	4.2000	4.2000
TBILL 06.29.11	PIBL1210F139	<1M	6/29/2011	16	0.04					3.9832	3.9375	3.9375
TBILL 07.06.11	PIBL0311D076	<1M	7/6/2011	23	0.06	0.500591	2.1500	2:40:49 PM	2.1500	3.7420	3.6750	3.6750
TBILL 07.13.11	PIBL1210G147	1M	7/13/2011	30	0.08					3.5008	3.4125	3.4125
TBILL 07.20.11*	PIBL0311D085	1M	7/20/2011	37	0.10					3.2596	3.1500	3.1500
TBILL 07.27.11	PIBL1210G156	1M	7/27/2011	44	0.12					3.2144	3.1028	3.1028
TBILL 08.03.11	PIBL0311E093	2M	8/3/2011	51	0.14					3.1693	3.0556	3.0556
TBILL 08.10.11	PIBL1210H164	2M	8/10/2011	58	0.16					3.1241	3.0083	3.0083
TBILL 08.17.11	PIBL0311E100	2M	8/17/2011	65	0.18					3.0789	2.9611	2.9611
TBILL 08.24.11	PIBL1210H173	2M	8/24/2011	72	0.20	6.223142	1.9500	3:19:55 PM	1.9500	3.0338	2.9139	2.9139
TBILL 08.31.11	PIBL0311F118	2M	8/31/2011	79	0.22					2.9886	2.8667	2.8667
TBILL 09.07.11	PIBL1210I181	3M	9/7/2011	86	0.24					2.9434	2.8194	2.8194
TBILL 09.21.11*	PIBL1210I190	3M	9/21/2011	100	0.27					2.8531	2.7250	2.7250
TBILL 10.05.11	PIBL1210J206	4M	10/5/2011	114	0.31					2.9460	2.8214	2.8214
TBILL 10.19.11	PIBL1210J215	4M	10/19/2011	128	0.35	179.782000	3.7500	3:55:08 PM	2.8274	3.0390	2.9178	2.9178
TBILL 11.02.11	PIBL1210K222	5M	11/2/2011	142	0.39					3.1319	3.0141	3.0141
TBILL 11.16.11	PIBL1210K231	5M	11/16/2011	156	0.43					3.2248	3.1105	3.1105
TBILL 11.29.11*	PIBL1210L249	6M	11/29/2011	169	0.46					3.3112	3.2000	3.2000
TBILL 01.11.12	PIBL1211A016	7M	1/11/2012	212	0.58					3.3474	3.2416	3.2416
TBILL 02.08.12	PIBL1211B033	8M	2/8/2012	240	0.66					3.3711	3.2687	3.2687
TBILL 02.22.12	PIBL1211B042	9M	2/22/2012	254	0.70					3.3829	3.2823	3.2823
TBILL 03.07.12	PIBL1211C050	9M	3/7/2012	268	0.73					3.3947	3.2958	3.2958
TBILL 03.21.12	PIBL1211C069	9M	3/21/2012	282	0.77					3.4065	3.3094	3.3094
TBILL 04.04.12	PIBL1211D077	10M	4/4/2012	296	0.81	3.102000	2.3000	2:29:09 PM	2.3025	3.4183	3.3229	3.3229
TBILL 04.18.12	PIBL1211D086	10M	4/18/2012	310	0.85					3.4301	3.3365	3.3365
TBILL 05.02.12*	PIBL1211E094	1Y	5/2/2012	324	0.89					3.4419	3.3500	3.3500