

Interpolated Bills
June 22, 2011

Instrument Name	ISIN	Tenor	Maturity	Days	YRS	D. Vol (MM)	Last Yield	Traded Time	W. Ave	PDSI-F	PDSI-R1	PDSI-R2
TBILL 06.29.11	PIBL1210F139	<1M	6/29/2011	6	0.02	5.005000	2.5000	10:16:39 AM	2.5000	4.3677	4.3134	4.2987
TBILL 07.06.11	PIBL0311D076	<1M	7/6/2011	13	0.04	2.500000	2.5000	10:35:07 AM	2.5000	4.1825	4.0523	4.0168
TBILL 07.13.11	PIBL1210G147	<1M	7/13/2011	20	0.05	392.447237	3.0000	3:01:26 PM	3.4406	3.9973	3.7911	3.7350
TBILL 07.20.11	PIBL0311D085	1M	7/20/2011	27	0.07	241.702463	2.7500	3:48:55 PM	3.1472	3.8121	3.5299	3.4531
TBILL 07.27.11*	PIBL1210G156	1M	7/27/2011	34	0.09					3.6269	3.2687	3.1713
TBILL 08.03.11	PIBL0311E093	1M	8/3/2011	41	0.11	571.498000	3.0303	2:54:52 PM	3.1815	3.5724	3.2182	3.1239
TBILL 08.10.11	PIBL1210H164	2M	8/10/2011	48	0.13	0.503000	2.6250	2:08:56 PM	2.6250	3.5178	3.1678	3.0766
TBILL 08.17.11	PIBL0311E100	2M	8/17/2011	55	0.15	85.000000	2.8850	3:14:41 PM	2.8850	3.4632	3.1173	3.0292
TBILL 08.24.11	PIBL1210H173	2M	8/24/2011	62	0.17					3.4087	3.0668	2.9819
TBILL 08.31.11	PIBL0311F118	2M	8/31/2011	69	0.19					3.3541	3.0163	2.9345
TBILL 09.07.11	PIBL1210I181	2M	9/7/2011	76	0.21	56.511000	3.0000	8:50:49 AM	3.0000	3.2995	2.9659	2.8872
TBILL 09.14.11	PIBL0311F127	3M	9/14/2011	83	0.23	311.205256	2.2001	3:58:33 PM	2.7931	3.2450	2.9154	2.8398
TBILL 09.21.11*	PIBL1210I190	3M	9/21/2011	90	0.25	1.725511	2.7500	11:52:53 AM	2.6759	3.1904	2.8649	2.7925
TBILL 10.05.11	PIBL1210J206	4M	10/5/2011	104	0.28	259.592272	3.0000	9:59:15 AM	2.9824	3.2036	2.8974	2.8340
TBILL 10.19.11	PIBL1210J215	4M	10/19/2011	118	0.32	116.725000	2.8001	3:19:55 PM	2.8180	3.2167	2.9299	2.8756
TBILL 11.02.11	PIBL1210K222	5M	11/2/2011	132	0.36	862.802000	3.0000	3:14:02 PM	3.1775	3.2299	2.9625	2.9172
TBILL 11.16.11	PIBL1210K231	5M	11/16/2011	146	0.40					3.2431	2.9950	2.9587
TBILL 11.29.11	PIBL1210L249	5M	11/29/2011	159	0.44					3.2553	3.0251	2.9973
TBILL 01.11.12*	PIBL1211A016	6M	1/11/2012	202	0.55					3.2958	3.1250	3.1250
TBILL 02.08.12	PIBL1211B033	8M	2/8/2012	230	0.63					3.2995	3.1250	3.1250
TBILL 02.22.12	PIBL1211B042	8M	2/22/2012	244	0.67					3.3014	3.1250	3.1250
TBILL 03.07.12	PIBL1211C050	9M	3/7/2012	258	0.71					3.3033	3.1250	3.1250
TBILL 03.21.12	PIBL1211C069	9M	3/21/2012	272	0.75					3.3052	3.1250	3.1250
TBILL 04.04.12	PIBL1211D077	10M	4/4/2012	286	0.78	2.188286	2.9500	10:30:55 AM	2.9500	3.3071	3.1250	3.1250
TBILL 04.18.12	PIBL1211D086	10M	4/18/2012	300	0.82					3.3090	3.1250	3.1250
TBILL 05.02.12	PIBL1211E094	11M	5/2/2012	314	0.86	9.163196	3.0000	11:30:21 AM	2.8261	3.3109	3.1250	3.1250
TBILL 06.13.12*	PIBL1211F128	1Y	6/13/2012	356	0.98					3.3165	3.1250	3.1250