

Interpolated Bills
July 14, 2011

Instrument Name	ISIN	Tenor	Maturity	Days	YRS	D. Vol (MM)	Last Yield	Traded Time	W. Ave	PDSI-F	PDSI-R1	PDSI-R2
TBILL 07.20.11	PIBL0311D085	<1M	7/20/2011	5	0.01					4.3375	4.3125	4.3125
TBILL 07.27.11	PIBL1210G156	<1M	7/27/2011	12	0.03					4.0531	3.9844	3.9844
TBILL 08.03.11	PIBL0311E093	<1M	8/3/2011	19	0.05	988.000000	2.5500	10:02:40 AM	2.9544	3.7688	3.6563	3.6563
TBILL 08.10.11	PIBL1210H164	1M	8/10/2011	26	0.07					3.4844	3.3281	3.3281
TBILL 08.17.11*	PIBL0311E100	1M	8/17/2011	33	0.09	16.192000	2.0000	3:59:52 PM	2.0000	3.2000	3.0000	3.0000
TBILL 08.24.11	PIBL1210H173	1M	8/24/2011	40	0.11					3.1945	3.0000	3.0000
TBILL 08.31.11	PIBL0311F118	2M	8/31/2011	47	0.13	2.279452	2.0000	11:54:55 AM	2.0000	3.1889	3.0000	3.0000
TBILL 09.07.11	PIBL1210I181	2M	9/7/2011	54	0.15					3.1834	3.0000	3.0000
TBILL 09.14.11	PIBL0311F127	2M	9/14/2011	61	0.17	4.065000	2.2000	11:55:37 AM	2.2000	3.1779	3.0000	3.0000
TBILL 09.21.11	PIBL1210I190	2M	9/21/2011	68	0.19	9.035000	2.4000	3:18:31 PM	2.2567	3.1724	3.0000	3.0000
TBILL 09.28.11	PIBL0311F136	2M	9/28/2011	75	0.21					3.1668	3.0000	3.0000
TBILL 10.05.11	PIBL1210J206	3M	10/5/2011	82	0.22	0.443915	2.3000	11:56:25 AM	2.3000	3.1613	3.0000	3.0000
TBILL 10.12.11*	PIBL0311G144	3M	10/12/2011	89	0.24	5.021229	2.4500	9:29:21 AM	2.4500	3.1558	3.0000	3.0000
TBILL 10.19.11	PIBL1210J215	3M	10/19/2011	96	0.26	2.653000	2.3750	10:03:54 AM	2.3750	3.1559	2.9779	2.9777
TBILL 11.02.11	PIBL1210K222	4M	11/2/2011	110	0.30	11.929620	2.3000	2:51:48 PM	2.3744	3.1562	2.9336	2.9330
TBILL 11.16.11	PIBL1210K231	4M	11/16/2011	124	0.34					3.1565	2.8893	2.8883
TBILL 11.29.11	PIBL1210L249	5M	11/29/2011	137	0.38					3.1568	2.8481	2.8469
TBILL 01.11.12*	PIBL1211A016	6M	1/11/2012	180	0.49	1132.504000	2.6850	4:10:17 PM	2.7097	3.1577	2.7121	2.7097
TBILL 02.08.12	PIBL1211B033	7M	2/8/2012	208	0.57					3.1994	2.7776	2.7784
TBILL 02.22.12	PIBL1211B042	8M	2/22/2012	222	0.61					3.2203	2.8103	2.8128
TBILL 03.07.12	PIBL1211C050	8M	3/7/2012	236	0.65					3.2411	2.8431	2.8471
TBILL 03.21.12	PIBL1211C069	9M	3/21/2012	250	0.68	0.110869	2.7500	9:21:31 AM	2.7500	3.2620	2.8758	2.8815
TBILL 04.04.12	PIBL1211D077	9M	4/4/2012	264	0.72	4.006300	2.5000	11:09:32 AM	2.5258	3.2828	2.9086	2.9159
TBILL 04.18.12	PIBL1211D086	9M	4/18/2012	278	0.76					3.3037	2.9414	2.9502
TBILL 05.02.12	PIBL1211E094	10M	5/2/2012	292	0.80					3.3246	2.9741	2.9846
TBILL 06.13.12	PIBL1211F128	11M	6/13/2012	334	0.92					3.3871	3.0724	3.0877
TBILL 06.27.12	PIBL1211F137	1Y	6/27/2012	348	0.95	5.598700	3.0250	11:19:00 AM	3.0097	3.4080	3.1051	3.1220
TBILL 07.11.12*	PIBL1211G145	1Y	7/11/2012	362	0.99	1009.011000	3.1650	4:12:37 PM	3.1572	3.4288	3.1379	3.1564