

Interpolated Bills
July 15, 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	2	0.01					4.4632	4.4583	4.4583
TBILL 07.27.11	PIBL1210G156	<1M	7/27/2011	9	0.02					4.2060	4.1667	4.1667
TBILL 08.03.11	PIBL0311E093	<1M	8/3/2011	16	0.04	50.000000	2.5500	9:35:33 AM	2.5500	3.9487	3.8750	3.8750
TBILL 08.10.11	PIBL1210H164	<1M	8/10/2011	23	0.06					3.6915	3.5833	3.5833
TBILL 08.17.11	PIBL0311E100	1M	8/17/2011	30	0.08					3.4342	3.2917	3.2917
TBILL 08.24.11*	PIBL1210H173	1M	8/24/2011	37	0.10					3.1769	3.0000	3.0000
TBILL 08.31.11	PIBL0311F118	1M	8/31/2011	44	0.12	0.517000	3.3750	11:12:05 AM	3.3750	3.1542	2.9806	2.9806
TBILL 09.07.11	PIBL1210I181	2M	9/7/2011	51	0.14	0.359000	3.5000	12:04:31 PM	3.5000	3.1315	2.9613	2.9613
TBILL 09.14.11	PIBL0311F127	2M	9/14/2011	58	0.16	0.015034	2.1500	2:34:08 PM	2.1500	3.1088	2.9419	2.9419
TBILL 09.21.11	PIBL1210I190	2M	9/21/2011	65	0.18					3.0862	2.9225	2.9225
TBILL 09.28.11	PIBL0311F136	2M	9/28/2011	72	0.20					3.0635	2.9031	2.9031
TBILL 10.05.11	PIBL1210J206	2M	10/5/2011	79	0.22	0.543702	2.1500	3:19:48 PM	2.1500	3.0408	2.8838	2.8838
TBILL 10.12.11	PIBL0311G144	3M	10/12/2011	86	0.24					3.0181	2.8644	2.8644
TBILL 10.19.11*	PIBL1210J215	3M	10/19/2011	93	0.25	0.501000	2.0000	3:24:41 PM	2.0000	2.9954	2.8450	2.8450
TBILL 11.02.11	PIBL1210K222	4M	11/2/2011	107	0.29	3.721000	2.0000	2:12:58 PM	2.3642	3.0002	2.8517	2.8500
TBILL 11.16.11	PIBL1210K231	4M	11/16/2011	121	0.33					3.0050	2.8583	2.8550
TBILL 11.29.11	PIBL1210L249	5M	11/29/2011	134	0.37					3.0095	2.8645	2.8596
TBILL 01.11.12*	PIBL1211A016	6M	1/11/2012	177	0.48	7.312000	2.5250	2:07:38 PM	2.5012	3.0242	2.8850	2.8750
TBILL 02.08.12	PIBL1211B033	7M	2/8/2012	205	0.56					3.0755	2.9335	2.9242
TBILL 02.22.12	PIBL1211B042	7M	2/22/2012	219	0.60					3.1012	2.9577	2.9488
TBILL 03.07.12	PIBL1211C050	8M	3/7/2012	233	0.64					3.1268	2.9819	2.9735
TBILL 03.21.12	PIBL1211C069	8M	3/21/2012	247	0.68					3.1525	3.0062	2.9981
TBILL 04.04.12	PIBL1211D077	9M	4/4/2012	261	0.72					3.1781	3.0304	3.0227
TBILL 04.18.12	PIBL1211D086	9M	4/18/2012	275	0.75					3.2038	3.0546	3.0473
TBILL 05.02.12	PIBL1211E094	10M	5/2/2012	289	0.79					3.2294	3.0788	3.0719
TBILL 06.13.12	PIBL1211F128	11M	6/13/2012	331	0.91					3.3064	3.1515	3.1458
TBILL 06.27.12	PIBL1211F137	1Y	6/27/2012	345	0.95					3.3320	3.1758	3.1704
TBILL 07.11.12*	PIBL1211G145	1Y	7/11/2012	359	0.98	13.117800	3.0010	2:59:22 PM	3.0000	3.3577	3.2000	3.1950