

Interpolated Bills
July 19, 2011

Instrument Name	ISIN	Tenor	Maturity	Days	YRS	D. Vol (MM)	Last Yield	Traded Time	W. Ave	PDSI-F	PDSI-R1	PDSI-R2
TBILL 07.27.11	PIBL1210G156	<1M	7/27/2011	7	0.02					4.2682	4.2353	4.2353
TBILL 08.03.11	PIBL0311E093	<1M	8/3/2011	14	0.04					3.9978	3.9265	3.9265
TBILL 08.10.11	PIBL1210H164	<1M	8/10/2011	21	0.06					3.7274	3.6176	3.6176
TBILL 08.17.11	PIBL0311E100	1M	8/17/2011	28	0.08	1.703435	1.2500	11:24:45 AM	1.2500	3.4570	3.3088	3.3088
TBILL 08.24.11*	PIBL1210H173	1M	8/24/2011	35	0.10					3.1865	3.0000	3.0000
TBILL 08.31.11	PIBL0311F118	1M	8/31/2011	42	0.12					3.1377	2.9563	2.9563
TBILL 09.07.11	PIBL1210I181	2M	9/7/2011	49	0.13					3.0889	2.9125	2.9125
TBILL 09.14.11	PIBL0311F127	2M	9/14/2011	56	0.15	0.095671	2.2000	3:37:48 PM	2.2000	3.0401	2.8688	2.8688
TBILL 09.21.11	PIBL1210I190	2M	9/21/2011	63	0.17					2.9913	2.8250	2.8250
TBILL 09.28.11	PIBL0311F136	2M	9/28/2011	70	0.19	40.942986	2.3500	3:09:24 PM	2.3966	2.9425	2.7813	2.7813
TBILL 10.05.11	PIBL1210J206	2M	10/5/2011	77	0.21	6.655443	2.3000	3:25:39 PM	2.3751	2.8937	2.7375	2.7375
TBILL 10.12.11	PIBL0311G144	3M	10/12/2011	84	0.23					2.8450	2.6938	2.6938
TBILL 10.19.11*	PIBL1210J215	3M	10/19/2011	91	0.25	34.219156	2.3500	3:07:55 PM	2.2222	2.7962	2.6500	2.6500
TBILL 11.02.11	PIBL1210K222	4M	11/2/2011	105	0.29	3.050000	2.4000	2:41:45 PM	2.4000	2.8128	2.6667	2.6667
TBILL 11.16.11	PIBL1210K231	4M	11/16/2011	119	0.33					2.8294	2.6833	2.6833
TBILL 11.29.11	PIBL1210L249	5M	11/29/2011	132	0.36					2.8448	2.6988	2.6988
TBILL 01.11.12*	PIBL1211A016	6M	1/11/2012	175	0.48	21.895000	2.3750	3:34:58 PM	2.3750	2.8958	2.7500	2.7500
TBILL 02.08.12	PIBL1211B033	7M	2/8/2012	203	0.56					2.9584	2.7997	2.7997
TBILL 02.22.12	PIBL1211B042	7M	2/22/2012	217	0.59					2.9897	2.8246	2.8246
TBILL 03.07.12	PIBL1211C050	8M	3/7/2012	231	0.63					3.0210	2.8494	2.8494
TBILL 03.21.12	PIBL1211C069	8M	3/21/2012	245	0.67	3.431000	2.6000	2:30:51 PM	2.6000	3.0523	2.8743	2.8743
TBILL 04.04.12	PIBL1211D077	9M	4/4/2012	259	0.71					3.0836	2.8991	2.8991
TBILL 04.18.12	PIBL1211D086	9M	4/18/2012	273	0.75					3.1149	2.9240	2.9240
TBILL 05.02.12	PIBL1211E094	10M	5/2/2012	287	0.79					3.1462	2.9488	2.9488
TBILL 06.13.12	PIBL1211F128	11M	6/13/2012	329	0.90					3.2401	3.0234	3.0234
TBILL 06.27.12	PIBL1211F137	11M	6/27/2012	343	0.94					3.2714	3.0483	3.0483
TBILL 07.11.12*	PIBL1211G145	1Y	7/11/2012	357	0.98	56.482727	3.0800	10:58:10 AM	3.0731	3.3027	3.0731	3.0731