

Interpolated Bills  
July 20, 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	6	0.02					4.3008	4.2727	4.2727
TBILL 08.03.11	PIBL0311E093	<1M	8/3/2011	13	0.04					4.0220	3.9545	3.9545
TBILL 08.10.11	PIBL1210H164	<1M	8/10/2011	20	0.05					3.7431	3.6364	3.6364
TBILL 08.17.11	PIBL0311E100	1M	8/17/2011	27	0.07					3.4642	3.3182	3.3182
TBILL 08.24.11*	PIBL1210H173	1M	8/24/2011	34	0.09	2.978399	2.3500	2:20:30 PM	2.4747	3.1854	3.0000	3.0000
TBILL 08.31.11	PIBL0311F118	1M	8/31/2011	41	0.11					3.1325	2.8746	2.8746
TBILL 09.07.11	PIBL1210I181	2M	9/7/2011	48	0.13	0.735956	2.4500	2:00:25 PM	2.4508	3.0797	2.7492	2.7492
TBILL 09.14.11	PIBL0311F127	2M	9/14/2011	55	0.15					3.0269	2.6238	2.6238
TBILL 09.21.11	PIBL1210I190	2M	9/21/2011	62	0.17					2.9740	2.4984	2.4984
TBILL 09.28.11	PIBL0311F136	2M	9/28/2011	69	0.19					2.9212	2.3730	2.3730
TBILL 10.05.11	PIBL1210J206	2M	10/5/2011	76	0.21	1370.000000	2.5000	11:08:05 AM	2.5000	2.8684	2.2476	2.2477
TBILL 10.12.11	PIBL0311G144	3M	10/12/2011	83	0.23					2.8155	2.1222	2.1223
TBILL 10.19.11*	PIBL1210J215	3M	10/19/2011	90	0.25	248.518017	2.0000	2:13:36 PM	1.9969	2.7627	1.9968	1.9969
TBILL 11.02.11	PIBL1210K222	4M	11/2/2011	104	0.28	2.207170	2.4000	9:34:50 AM	2.4000	2.7797	2.1165	2.1166
TBILL 11.16.11	PIBL1210K231	4M	11/16/2011	118	0.32					2.7967	2.2362	2.2362
TBILL 11.29.11	PIBL1210L249	5M	11/29/2011	131	0.36	1.394000	2.0000	10:38:33 AM	2.0000	2.8124	2.3474	2.3474
TBILL 01.11.12*	PIBL1211A016	6M	1/11/2012	174	0.48	28.057000	2.5250	2:00:18 PM	2.4935	2.8646	2.7150	2.7150
TBILL 02.08.12	PIBL1211B033	7M	2/8/2012	202	0.55					2.9338	2.7858	2.7858
TBILL 02.22.12	PIBL1211B042	7M	2/22/2012	216	0.59					2.9684	2.8212	2.8212
TBILL 03.07.12	PIBL1211C050	8M	3/7/2012	230	0.63					3.0030	2.8565	2.8565
TBILL 03.21.12	PIBL1211C069	8M	3/21/2012	244	0.67					3.0375	2.8919	2.8919
TBILL 04.04.12	PIBL1211D077	9M	4/4/2012	258	0.71	1.524000	3.0000	11:48:40 AM	3.0000	3.0721	2.9273	2.9273
TBILL 04.18.12	PIBL1211D086	9M	4/18/2012	272	0.75					3.1067	2.9627	2.9627
TBILL 05.02.12	PIBL1211E094	10M	5/2/2012	286	0.78					3.1413	2.9981	2.9981
TBILL 06.13.12	PIBL1211F128	11M	6/13/2012	328	0.90					3.2451	3.1042	3.1042
TBILL 06.27.12	PIBL1211F137	11M	6/27/2012	342	0.94					3.2796	3.1396	3.1396
TBILL 07.11.12*	PIBL1211G145	1Y	7/11/2012	356	0.98	15.638340	3.0200	11:55:00 AM	3.0329	3.3142	3.1750	3.1750