

Interpolated Bills
July 05, 2011

Instrument Name	ISIN	Tenor	Maturity	Days	YRS	D. Vol (MM)	Last Yield	Traded Time	W. Ave	PDSI-F	PDSI-R1	PDSI-R2
TBILL 07.13.11	PIBL1210G147	<1M	7/13/2011	7	0.02	30.047181	2.7500	2:57:10 PM	2.8808	4.3419	4.3235	4.3235
TBILL 07.20.11	PIBL0311D085	<1M	7/20/2011	14	0.04					4.1574	4.1176	4.1176
TBILL 07.27.11	PIBL1210G156	<1M	7/27/2011	21	0.06					3.9729	3.9118	3.9118
TBILL 08.03.11	PIBL0311E093	1M	8/3/2011	28	0.08					3.7883	3.7059	3.7059
TBILL 08.10.11*	PIBL1210H164	1M	8/10/2011	35	0.10					3.6038	3.5000	3.5000
TBILL 08.17.11	PIBL0311E100	1M	8/17/2011	42	0.12					3.5493	3.4375	3.4375
TBILL 08.24.11	PIBL1210H173	2M	8/24/2011	49	0.13	8.377421	2.5000	2:49:17 PM	2.5000	3.4947	3.3750	3.3750
TBILL 08.31.11	PIBL0311F118	2M	8/31/2011	56	0.15	0.900000	3.1000	10:55:55 AM	3.1000	3.4401	3.3125	3.3125
TBILL 09.07.11	PIBL1210I181	2M	9/7/2011	63	0.17					3.3856	3.2500	3.2500
TBILL 09.14.11	PIBL0311F127	2M	9/14/2011	70	0.19					3.3310	3.1875	3.1875
TBILL 09.21.11	PIBL1210I190	2M	9/21/2011	77	0.21	0.100000	2.5000	2:45:41 PM	2.5000	3.2764	3.1250	3.1250
TBILL 09.28.11	PIBL0311F136	3M	9/28/2011	84	0.23	21.038687	2.5000	10:46:17 AM	2.5000	3.2219	3.0625	3.0625
TBILL 10.05.11*	PIBL1210J206	3M	10/5/2011	91	0.25	4.828800	2.4750	10:19:21 AM	2.4750	3.1673	3.0000	3.0000
TBILL 10.19.11	PIBL1210J215	4M	10/19/2011	105	0.29	11.791000	2.6250	3:22:43 PM	2.6250	3.1701	3.0000	3.0000
TBILL 11.02.11	PIBL1210K222	4M	11/2/2011	119	0.33	165.312090	2.5000	10:58:28 AM	2.8457	3.1728	3.0000	3.0000
TBILL 11.16.11	PIBL1210K231	5M	11/16/2011	133	0.36					3.1755	3.0000	3.0000
TBILL 11.29.11	PIBL1210L249	5M	11/29/2011	146	0.40					3.1781	3.0000	3.0000
TBILL 01.11.12*	PIBL1211A016	6M	1/11/2012	189	0.52					3.1865	3.0000	3.0000
TBILL 02.08.12	PIBL1211B033	7M	2/8/2012	217	0.59					3.2212	3.0375	3.0375
TBILL 02.22.12	PIBL1211B042	8M	2/22/2012	231	0.63					3.2385	3.0562	3.0562
TBILL 03.07.12	PIBL1211C050	8M	3/7/2012	245	0.67					3.2558	3.0750	3.0750
TBILL 03.21.12	PIBL1211C069	9M	3/21/2012	259	0.71	0.561400	2.6250	10:12:57 AM	2.6250	3.2731	3.0937	3.0937
TBILL 04.04.12	PIBL1211D077	9M	4/4/2012	273	0.75					3.2904	3.1125	3.1125
TBILL 04.18.12	PIBL1211D086	10M	4/18/2012	287	0.79	0.764282	3.0000	9:31:48 AM	3.0000	3.3077	3.1312	3.1312
TBILL 05.02.12	PIBL1211E094	10M	5/2/2012	301	0.82					3.3250	3.1500	3.1500
TBILL 06.13.12	PIBL1211F128	11M	6/13/2012	343	0.94					3.3769	3.2062	3.2062
TBILL 06.27.12*	PIBL1211F137	1Y	6/27/2012	357	0.98					3.3942	3.2250	3.2250