

Interpolated Bills
August 12, 2011

Instrument Name	ISIN	Tenor	Maturity	Days	YRS	D. Vol (MM)	Last Yield	Traded Time	W. Ave	PDSI-F	PDSI-R1	PDSI-R2
TBILL 08.17.11	PIBL0311E100	<1M	8/17/2011	2	0.01					4.4426	4.4304	4.4300
TBILL 08.24.11	PIBL1210H173	<1M	8/24/2011	9	0.02	400.000000	2.2000	8:52:58 AM	2.2000	4.0406	3.9429	3.9404
TBILL 08.31.11	PIBL0311F118	<1M	8/31/2011	16	0.04					3.6386	3.4554	3.4507
TBILL 09.07.11	PIBL1210I181	<1M	9/7/2011	23	0.06					3.2366	2.9680	2.9611
TBILL 09.14.11	PIBL0311F127	1M	9/14/2011	30	0.08	189.000000	1.9500	11:54:52 AM	1.9868	2.8347	2.4805	2.4714
TBILL 09.21.11*	PIBL1210I190	1M	9/21/2011	37	0.10	1.960000	1.5000	9:00:36 AM	1.5000	2.4327	1.9930	1.9818
TBILL 09.28.11	PIBL0311F136	1M	9/28/2011	44	0.12					2.3817	1.9783	1.9684
TBILL 10.05.11	PIBL1210J206	2M	10/5/2011	51	0.14					2.3308	1.9635	1.9551
TBILL 10.12.11	PIBL0311G144	2M	10/12/2011	58	0.16					2.2798	1.9488	1.9417
TBILL 10.19.11	PIBL1210J215	2M	10/19/2011	65	0.18					2.2288	1.9340	1.9284
TBILL 10.26.11	PIBL0311G153	2M	10/26/2011	72	0.20	6.200000	1.7000	9:01:30 AM	1.7000	2.1779	1.9193	1.9150
TBILL 11.02.11	PIBL1210K222	2M	11/2/2011	79	0.22	6.000000	1.7500	9:01:00 AM	1.7500	2.1269	1.9045	1.9017
TBILL 11.09.11	PIBL0311H161	3M	11/9/2011	86	0.24					2.0760	1.8898	1.8883
TBILL 11.16.11*	PIBL1210K231	3M	11/16/2011	93	0.25					2.0250	1.8750	1.8750
TBILL 11.29.11	PIBL1210L249	4M	11/29/2011	106	0.29	5.900000	1.8000	9:01:15 AM	1.8000	2.0525	1.9048	1.9189
TBILL 01.11.12	PIBL1211A016	5M	1/11/2012	149	0.41					2.1435	2.0036	2.0640
TBILL 01.25.12	PIBL0611G030	5M	1/25/2012	163	0.45	11.507550	1.9750	11:35:35 AM	1.9914	2.1731	2.0357	2.1113
TBILL 02.08.12	PIBL1211B033	6M	2/8/2012	177	0.48					2.2027	2.0679	2.1585
TBILL 02.22.12*	PIBL1211B042	6M	2/22/2012	191	0.52					2.2323	2.1000	2.2058
TBILL 03.07.12	PIBL1211C050	7M	3/7/2012	205	0.56					2.2758	2.1417	2.2606
TBILL 03.21.12	PIBL1211C069	7M	3/21/2012	219	0.60					2.3192	2.1833	2.3154
TBILL 04.04.12	PIBL1211D077	8M	4/4/2012	233	0.64					2.3627	2.2250	2.3701
TBILL 04.18.12	PIBL1211D086	8M	4/18/2012	247	0.68					2.4062	2.2667	2.4249
TBILL 05.02.12	PIBL1211E094	9M	5/2/2012	261	0.72					2.4496	2.3083	2.4797
TBILL 06.13.12	PIBL1211F128	10M	6/13/2012	303	0.83					2.5800	2.4333	2.6441
TBILL 06.27.12	PIBL1211F137	11M	6/27/2012	317	0.87					2.6235	2.4750	2.6988
TBILL 07.11.12	PIBL1211G145	11M	7/11/2012	331	0.91	10.590158	2.2500	2:54:14 PM	2.4832	2.6669	2.5167	2.7536
TBILL 08.08.12*	PIBL1211H162	1Y	8/8/2012	359	0.98					2.7538	2.6000	2.8632