

Interpolated Bills
August 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 08.17.11	PIBL0311E100	<1M	8/17/2011	1						4.5000	4.5000	4.5000
TBILL 08.24.11	PIBL1210H173	<1M	8/24/2011	8	0.02					4.0638	4.0400	4.0400
TBILL 08.31.11	PIBL0311F118	<1M	8/31/2011	15	0.04	0.860000	1.7000	2:59:12 PM	1.7000	3.6277	3.5800	3.5800
TBILL 09.07.11	PIBL1210I181	<1M	9/7/2011	22	0.06	1.649000	1.8000	2:58:42 PM	1.8000	3.1915	3.1200	3.1200
TBILL 09.14.11	PIBL0311F127	1M	9/14/2011	29	0.08					2.7554	2.6600	2.6600
TBILL 09.21.11*	PIBL1210I190	1M	9/21/2011	36	0.10					2.3192	2.2000	2.2000
TBILL 09.28.11	PIBL0311F136	1M	9/28/2011	43	0.12					2.2810	2.1594	2.1594
TBILL 10.05.11	PIBL1210J206	2M	10/5/2011	50	0.14					2.2428	2.1188	2.1188
TBILL 10.12.11	PIBL0311G144	2M	10/12/2011	57	0.16					2.2046	2.0781	2.0781
TBILL 10.19.11	PIBL1210J215	2M	10/19/2011	64	0.18					2.1663	2.0375	2.0375
TBILL 10.26.11	PIBL0311G153	2M	10/26/2011	71	0.19					2.1281	1.9969	1.9969
TBILL 11.02.11	PIBL1210K222	2M	11/2/2011	78	0.21					2.0899	1.9563	1.9563
TBILL 11.09.11	PIBL0311H161	3M	11/9/2011	85	0.23	33.712000	1.7500	11:56:54 AM	1.7871	2.0517	1.9156	1.9156
TBILL 11.16.11*	PIBL1210K231	3M	11/16/2011	92	0.25					2.0135	1.8750	1.8750
TBILL 11.29.11	PIBL1210L249	4M	11/29/2011	105	0.29	30.000000	1.7500	2:50:29 PM	1.7500	2.0385	1.9352	1.9332
TBILL 01.11.12	PIBL1211A016	5M	1/11/2012	148	0.41					2.1214	2.1342	2.1256
TBILL 01.25.12	PIBL0611G030	5M	1/25/2012	162	0.44	415.200000	1.8750	3:24:43 PM	1.8804	2.1484	2.1990	2.1882
TBILL 02.08.12	PIBL1211B033	6M	2/8/2012	176	0.48					2.1753	2.2638	2.2509
TBILL 02.22.12*	PIBL1211B042	6M	2/22/2012	190	0.52					2.2023	2.3286	2.3135
TBILL 03.07.12	PIBL1211C050	7M	3/7/2012	204	0.56					2.2428	2.3470	2.3374
TBILL 03.21.12	PIBL1211C069	7M	3/21/2012	218	0.60	1.312000	1.7500	12:04:22 PM	2.6821	2.2833	2.3655	2.3613
TBILL 04.04.12	PIBL1211D077	8M	4/4/2012	232	0.64					2.3238	2.3839	2.3852
TBILL 04.18.12	PIBL1211D086	8M	4/18/2012	246	0.67	20.000000	2.3500	10:26:40 AM	2.3500	2.3644	2.4024	2.4090
TBILL 05.02.12	PIBL1211E094	9M	5/2/2012	260	0.71					2.4049	2.4208	2.4329
TBILL 06.13.12	PIBL1211F128	10M	6/13/2012	302	0.83					2.5264	2.4762	2.5045
TBILL 06.27.12	PIBL1211F137	11M	6/27/2012	316	0.87	30.000000	2.5000	10:26:53 AM	2.5000	2.5669	2.4946	2.5284
TBILL 07.11.12	PIBL1211G145	11M	7/11/2012	330	0.90	2.878000	2.2500	10:59:40 AM	2.4002	2.6074	2.5131	2.5523
TBILL 08.08.12*	PIBL1211H162	1Y	8/8/2012	358	0.98					2.6885	2.5500	2.6000