

Interpolated Bills  
August 04, 2011

Instrument Name	ISIN	Tenor	Maturity	Days	YRS	D. Vol (MM)	Last Yield	Traded Time	W. Ave	PDSI-F	PDSI-R1	PDSI-R2
TBILL 08.10.11	PIBL1210H164	<1M	8/10/2011	5	0.01					4.3337	4.3125	4.3125
TBILL 08.17.11	PIBL0311E100	<1M	8/17/2011	12	0.03	0.150190	4.0000	10:23:24 AM	4.0000	4.0425	3.9844	3.9844
TBILL 08.24.11	PIBL1210H173	<1M	8/24/2011	19	0.05					3.7514	3.6563	3.6563
TBILL 08.31.11	PIBL0311F118	1M	8/31/2011	26	0.07					3.4603	3.3281	3.3281
TBILL 09.07.11*	PIBL1210I181	1M	9/7/2011	33	0.09					3.1692	3.0000	3.0000
TBILL 09.14.11	PIBL0311F127	1M	9/14/2011	40	0.11					3.0904	2.9187	2.9186
TBILL 09.21.11	PIBL1210I190	2M	9/21/2011	47	0.13					3.0115	2.8375	2.8373
TBILL 09.28.11	PIBL0311F136	2M	9/28/2011	54	0.15					2.9327	2.7562	2.7559
TBILL 10.05.11	PIBL1210J206	2M	10/5/2011	61	0.17					2.8538	2.6750	2.6746
TBILL 10.12.11	PIBL0311G144	2M	10/12/2011	68	0.19					2.7750	2.5937	2.5932
TBILL 10.19.11	PIBL1210J215	2M	10/19/2011	75	0.21	151.409242	2.3500	11:23:40 AM	2.3477	2.6962	2.5125	2.5118
TBILL 10.26.11	PIBL0311G153	3M	10/26/2011	82	0.22	453.806520	2.1252	3:18:06 PM	2.3491	2.6173	2.4312	2.4305
TBILL 11.02.11*	PIBL1210K222	3M	11/2/2011	89	0.24					2.5385	2.3500	2.3491
TBILL 11.16.11	PIBL1210K231	4M	11/16/2011	103	0.28					2.5838	2.3770	2.3762
TBILL 11.29.11	PIBL1210L249	4M	11/29/2011	116	0.32					2.6259	2.4021	2.4014
TBILL 01.11.12	PIBL1211A016	5M	1/11/2012	159	0.44					2.7651	2.4850	2.4847
TBILL 01.25.12	PIBL0611G030	6M	1/25/2012	173	0.47	135.893800	2.5250	9:51:41 AM	2.5390	2.8104	2.5120	2.5119
TBILL 02.08.12*	PIBL1211B033	6M	2/8/2012	187	0.51					2.8558	2.5390	2.5390
TBILL 02.22.12	PIBL1211B042	7M	2/22/2012	201	0.55					2.8851	2.5832	2.5832
TBILL 03.07.12	PIBL1211C050	7M	3/7/2012	215	0.59					2.9145	2.6273	2.6273
TBILL 03.21.12	PIBL1211C069	8M	3/21/2012	229	0.63					2.9439	2.6715	2.6715
TBILL 04.04.12	PIBL1211D077	8M	4/4/2012	243	0.67					2.9733	2.7157	2.7157
TBILL 04.18.12	PIBL1211D086	9M	4/18/2012	257	0.70					3.0026	2.7599	2.7599
TBILL 05.02.12	PIBL1211E094	9M	5/2/2012	271	0.74					3.0320	2.8041	2.8041
TBILL 06.13.12	PIBL1211F128	11M	6/13/2012	313	0.86					3.1201	2.9366	2.9366
TBILL 06.27.12	PIBL1211F137	11M	6/27/2012	327	0.90					3.1495	2.9808	2.9808
TBILL 07.11.12*	PIBL1211G145	1Y	7/11/2012	341	0.93	2.441215	2.9276	12:06:45 PM	2.9308	3.1788	3.0250	3.0250