

Interpolated Bills  
August 11, 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	5	0.01					4.3287	4.3122	4.3122
TBILL 08.24.11	PIBL1210H173	<1M	8/24/2011	12	0.03					4.0289	3.9835	3.9835
TBILL 08.31.11	PIBL0311F118	<1M	8/31/2011	19	0.05					3.7291	3.6548	3.6548
TBILL 09.07.11	PIBL1210I181	1M	9/7/2011	26	0.07	0.465700	3.0000	3:15:26 PM	3.0000	3.4292	3.3262	3.3262
TBILL 09.14.11*	PIBL0311F127	1M	9/14/2011	33	0.09	3.454000	1.7000	11:44:26 AM	1.7273	3.1294	2.9975	2.9975
TBILL 09.21.11	PIBL1210I190	1M	9/21/2011	40	0.11					3.0211	2.8878	2.8500
TBILL 09.28.11	PIBL0311F136	2M	9/28/2011	47	0.13					2.9127	2.7781	2.7025
TBILL 10.05.11	PIBL1210J206	2M	10/5/2011	54	0.15					2.8044	2.6684	2.5550
TBILL 10.12.11	PIBL0311G144	2M	10/12/2011	61	0.17	179.824311	2.0000	8:53:15 AM	2.0000	2.6961	2.5587	2.4074
TBILL 10.19.11	PIBL1210J215	2M	10/19/2011	68	0.19	91.000000	1.8750	9:37:26 AM	1.9684	2.5877	2.4491	2.2599
TBILL 10.26.11	PIBL0311G153	2M	10/26/2011	75	0.21	84.071000	1.7500	11:22:21 AM	1.9231	2.4794	2.3394	2.1124
TBILL 11.02.11	PIBL1210K222	3M	11/2/2011	82	0.22	6.000000	1.9000	10:40:09 AM	1.9000	2.3710	2.2297	1.9649
TBILL 11.09.11*	PIBL0311H161	3M	11/9/2011	89	0.24	43.982000	1.7000	2:39:29 PM	1.8064	2.2627	2.1200	1.8174
TBILL 11.16.11	PIBL1210K231	3M	11/16/2011	96	0.26	0.829000	1.8000	2:56:19 PM	1.8000	2.2693	2.1246	1.8449
TBILL 11.29.11	PIBL1210L249	4M	11/29/2011	109	0.30	5.900000	1.9500	10:42:01 AM	1.9500	2.2815	2.1332	1.8960
TBILL 01.11.12	PIBL1211A016	5M	1/11/2012	152	0.42	23.600000	1.8750	2:39:05 PM	1.8875	2.3221	2.1615	2.0650
TBILL 01.25.12	PIBL0611G030	5M	1/25/2012	166	0.45	448.326267	2.1000	3:17:05 PM	1.9454	2.3353	2.1708	2.1200
TBILL 02.08.12*	PIBL1211B033	6M	2/8/2012	180	0.49	20.000000	2.0250	9:42:58 AM	2.0375	2.3485	2.1800	2.1750
TBILL 02.22.12	PIBL1211B042	7M	2/22/2012	194	0.53					2.3893	2.2162	2.2115
TBILL 03.07.12	PIBL1211C050	7M	3/7/2012	208	0.57					2.4302	2.2523	2.2481
TBILL 03.21.12	PIBL1211C069	8M	3/21/2012	222	0.61	0.300000	2.4000	9:27:45 AM	2.4000	2.4711	2.2885	2.2846
TBILL 04.04.12	PIBL1211D077	8M	4/4/2012	236	0.65	1.551000	2.3000	11:42:59 AM	2.3674	2.5120	2.3246	2.3212
TBILL 04.18.12	PIBL1211D086	9M	4/18/2012	250	0.68	7.929268	2.3500	11:42:02 AM	2.0444	2.5529	2.3608	2.3577
TBILL 05.02.12	PIBL1211E094	9M	5/2/2012	264	0.72	12.570000	2.4000	2:43:40 PM	2.4000	2.5938	2.3969	2.3942
TBILL 06.13.12	PIBL1211F128	10M	6/13/2012	306	0.84					2.7164	2.5054	2.5038
TBILL 06.27.12	PIBL1211F137	11M	6/27/2012	320	0.88	1.610310	2.6000	10:14:48 AM	2.5810	2.7573	2.5415	2.5404
TBILL 07.11.12	PIBL1211G145	11M	7/11/2012	334	0.92	16.009158	2.5500	11:37:15 AM	2.5503	2.7982	2.5777	2.5769
TBILL 08.08.12*	PIBL1211H162	1Y	8/8/2012	362	0.99	224.560000	2.6500	8:54:20 AM	2.6500	2.8800	2.6500	2.6500