

Interpolated Bills  
August 17, 2011

Instrument Name	ISIN	Tenor	Maturity	Days	YRS	D. Vol (MM)	Last Yield	Traded Time	W. Ave	PDSI-F	PDSI-R1	PDSI-R2
TBILL 08.24.11	PIBL1210H173	<1M	8/24/2011	6	0.02	85.000000	2.0000	10:37:22 AM	2.0000	4.1579	4.1402	4.1402
TBILL 08.31.11	PIBL0311F118	<1M	8/31/2011	13	0.04					3.6790	3.6364	3.6364
TBILL 09.07.11	PIBL1210I181	<1M	9/7/2011	20	0.05					3.2001	3.1326	3.1326
TBILL 09.14.11	PIBL0311F127	1M	9/14/2011	27	0.07					2.7212	2.6288	2.6288
TBILL 09.21.11*	PIBL1210I190	1M	9/21/2011	34	0.09					2.2423	2.1250	2.1250
TBILL 09.28.11	PIBL0311F136	1M	9/28/2011	41	0.11	1.201718	1.9950	2:03:12 PM	1.9950	2.2101	2.0575	2.0575
TBILL 10.05.11	PIBL1210J206	2M	10/5/2011	48	0.13					2.1779	1.9900	1.9900
TBILL 10.12.11	PIBL0311G144	2M	10/12/2011	55	0.15					2.1457	1.9225	1.9225
TBILL 10.19.11	PIBL1210J215	2M	10/19/2011	62	0.17	2.008914	1.7000	11:10:30 AM	1.7000	2.1135	1.8550	1.8550
TBILL 10.26.11	PIBL0311G153	2M	10/26/2011	69	0.19					2.0812	1.7875	1.7875
TBILL 11.02.11	PIBL1210K222	2M	11/2/2011	76	0.21	0.605165	1.8000	10:48:34 AM	1.8000	2.0490	1.7200	1.7200
TBILL 11.09.11	PIBL0311H161	3M	11/9/2011	83	0.23	66.157500	1.5500	10:49:11 AM	1.5850	2.0168	1.6525	1.6525
TBILL 11.16.11*	PIBL1210K231	3M	11/16/2011	90	0.25					1.9846	1.5850	1.5850
TBILL 11.29.11	PIBL1210L249	4M	11/29/2011	103	0.28	5.600000	1.7500	2:44:11 PM	1.7500	2.0119	1.6467	1.6467
TBILL 01.11.12	PIBL1211A016	5M	1/11/2012	146	0.40	12.253000	1.8000	2:45:41 PM	1.8000	2.1022	1.8507	1.8507
TBILL 01.25.12	PIBL0611G030	5M	1/25/2012	160	0.44	1.712600	1.8000	10:45:57 AM	1.8784	2.1316	1.9172	1.9172
TBILL 02.08.12	PIBL1211B033	6M	2/8/2012	174	0.48					2.1610	1.9836	1.9836
TBILL 02.22.12*	PIBL1211B042	6M	2/22/2012	188	0.52					2.1904	2.0500	2.0500
TBILL 03.07.12	PIBL1211C050	7M	3/7/2012	202	0.55					2.2287	2.0811	2.0804
TBILL 03.21.12	PIBL1211C069	7M	3/21/2012	216	0.59	1.582661	2.6250	10:39:33 AM	2.6250	2.2670	2.1122	2.1107
TBILL 04.04.12	PIBL1211D077	8M	4/4/2012	230	0.63	3.049000	2.5500	11:32:32 AM	2.5500	2.3053	2.1432	2.1411
TBILL 04.18.12	PIBL1211D086	8M	4/18/2012	244	0.67	3.049000	2.6500	3:01:51 PM	2.6500	2.3436	2.1743	2.1715
TBILL 05.02.12	PIBL1211E094	9M	5/2/2012	258	0.71					2.3819	2.2054	2.2018
TBILL 06.13.12	PIBL1211F128	10M	6/13/2012	300	0.82					2.4968	2.2986	2.2929
TBILL 06.27.12	PIBL1211F137	11M	6/27/2012	314	0.86	3.259428	2.6000	11:29:15 AM	2.6000	2.5351	2.3297	2.3233
TBILL 07.11.12	PIBL1211G145	11M	7/11/2012	328	0.90					2.5734	2.3608	2.3537
TBILL 08.08.12*	PIBL1211H162	1Y	8/8/2012	356	0.98	9.114000	2.3250	3:19:44 PM	2.3415	2.6500	2.4229	2.4144