

Interpolated Bills  
August 23, 2011

Instrument Name	ISIN	Tenor	Maturity	Days	YRS	D. Vol (MM)	Last Yield	Traded Time	W. Ave	PDSI-F	PDSI-R1	PDSI-R2
TBILL 08.31.11	PIBL0311F118	<1M	8/31/2011	7	0.02	300.101356	0.7500	3:35:52 PM	0.6750	3.9383	3.9176	3.9176
TBILL 09.07.11	PIBL1210I181	<1M	9/7/2011	14	0.04					3.2829	3.2382	3.2382
TBILL 09.14.11	PIBL0311F127	<1M	9/14/2011	21	0.06					2.6276	2.5588	2.5588
TBILL 09.21.11	PIBL1210I190	1M	9/21/2011	28	0.08					1.9723	1.8794	1.8794
TBILL 09.28.11*	PIBL0311F136	1M	9/28/2011	35	0.10					1.3169	1.2000	1.2000
TBILL 10.05.11	PIBL1210J206	1M	10/5/2011	42	0.12	0.535000	0.8750	11:59:49 AM	0.8750	1.2909	1.1670	1.1657
TBILL 10.12.11	PIBL0311G144	2M	10/12/2011	49	0.13					1.2648	1.1340	1.1314
TBILL 10.19.11	PIBL1210J215	2M	10/19/2011	56	0.15					1.2388	1.1010	1.0972
TBILL 10.26.11	PIBL0311G153	2M	10/26/2011	63	0.17					1.2127	1.0680	1.0629
TBILL 11.02.11	PIBL1210K222	2M	11/2/2011	70	0.19					1.1866	1.0350	1.0286
TBILL 11.09.11	PIBL0311H161	2M	11/9/2011	77	0.21	5.334025	1.0000	9:15:55 AM	1.0000	1.1606	1.0020	0.9943
TBILL 11.16.11	PIBL1210K231	3M	11/16/2011	84	0.23					1.1345	0.9690	0.9600
TBILL 11.23.11*	PIBL0311H170	3M	11/23/2011	91	0.25	1500.549000	0.8750	4:00:10 PM	0.9258	1.1085	0.9360	0.9258
TBILL 11.29.11	PIBL1210L249	3M	11/29/2011	97	0.27					1.1132	0.9419	0.9323
TBILL 01.11.12	PIBL1211A016	5M	1/11/2012	140	0.38	7.647000	0.9000	3:06:24 PM	0.9000	1.1474	0.9839	0.9792
TBILL 01.25.12	PIBL0611G030	5M	1/25/2012	154	0.42	3.000000	0.8750	3:07:45 PM	0.8750	1.1585	0.9976	0.9945
TBILL 02.08.12	PIBL1211B033	5M	2/8/2012	168	0.46					1.1696	1.0113	1.0097
TBILL 02.22.12*	PIBL1211B042	6M	2/22/2012	182	0.50	36.226333	0.9700	3:19:37 PM	0.9834	1.1808	1.0250	1.0250
TBILL 03.07.12	PIBL1211C050	7M	3/7/2012	196	0.54					1.2179	1.0614	1.0612
TBILL 03.21.12	PIBL1211C069	7M	3/21/2012	210	0.58					1.2550	1.0977	1.0974
TBILL 04.04.12	PIBL1211D077	8M	4/4/2012	224	0.61	0.303000	1.2000	3:02:38 PM	1.2000	1.2922	1.1341	1.1337
TBILL 04.18.12	PIBL1211D086	8M	4/18/2012	238	0.65	50.332000	1.3000	3:52:48 PM	1.3000	1.3293	1.1704	1.1699
TBILL 05.02.12	PIBL1211E094	9M	5/2/2012	252	0.69	3.961059	1.3000	2:42:28 PM	1.3000	1.3664	1.2068	1.2061
TBILL 06.13.12	PIBL1211F128	10M	6/13/2012	294	0.81					1.4778	1.3158	1.3148
TBILL 06.27.12	PIBL1211F137	10M	6/27/2012	308	0.84	22.270304	1.3500	3:47:00 PM	1.3500	1.5149	1.3522	1.3510
TBILL 07.11.12	PIBL1211G145	11M	7/11/2012	322	0.88	2.704000	1.2000	2:41:54 PM	1.2000	1.5521	1.3886	1.3872
TBILL 08.08.12	PIBL1211H162	1Y	8/8/2012	350	0.96	0.564275	1.4500	10:38:33 AM	1.4500	1.6263	1.4613	1.4596
TBILL 08.22.12*	PIBL1211H171	1Y	8/22/2012	364	1.00	415.985000	1.4751	3:42:03 PM	1.4959	1.6635	1.4976	1.4959