

Interpolated Bills
September 28, 2011

Instrument Name	ISIN	Tenor	Maturity	Days	YRS	D. Vol (MM)	Last Yield	Traded Time	W. Ave	PDSI-F	PDSI-R1	PDSI-R2
TBILL 10.05.11	PIBL1210J206	<1M	10/5/2011	6	0.02	0.591128	1.5000	10:29:02 AM	1.5000	4.4896	4.3952	4.3514
TBILL 10.12.11	PIBL0311G144	<1M	10/12/2011	13	0.04	0.126028	1.7500	2:38:07 PM	1.7500	4.4750	4.2485	4.1433
TBILL 10.19.11	PIBL1210J215	<1M	10/19/2011	20	0.05	29.536023	1.5001	3:25:14 PM	1.5105	4.4604	4.1017	3.9352
TBILL 10.26.11	PIBL0311G153	1M	10/26/2011	27	0.07	182.060000	3.5000	4:08:20 PM	3.4138	4.4458	3.9550	3.7271
TBILL 11.02.11*	PIBL1210K222	1M	11/2/2011	34	0.09	50.235450	4.0000	11:58:58 AM	3.9005	4.4313	3.8083	3.5190
TBILL 11.09.11	PIBL0311H161	1M	11/9/2011	41	0.11					4.3158	3.7071	3.4449
TBILL 11.16.11	PIBL1210K231	2M	11/16/2011	48	0.13					4.2003	3.6059	3.3707
TBILL 11.23.11	PIBL0311H170	2M	11/23/2011	55	0.15	7.841000	2.0000	2:27:57 PM	2.0000	4.0848	3.5047	3.2966
TBILL 11.29.11	PIBL1210L249	2M	11/29/2011	61	0.17					3.9858	3.4180	3.2330
TBILL 12.07.11	PIBL0311I188	2M	12/7/2011	69	0.19	60.000000	2.3500	9:56:48 AM	2.3500	3.8539	3.3024	3.1483
TBILL 12.21.11*	PIBL0311I197	3M	12/21/2011	83	0.23					3.6229	3.1000	3.0000
TBILL 01.11.12	PIBL1211A016	4M	1/11/2012	104	0.28	2.000880	2.0000	2:49:21 PM	1.6768	3.3437	2.8800	2.7970
TBILL 01.25.12	PIBL0611G030	4M	1/25/2012	118	0.32	5.602046	3.5000	9:16:12 AM	3.5000	3.1576	2.7333	2.6617
TBILL 02.08.12	PIBL1211B033	5M	2/8/2012	132	0.36					2.9715	2.5867	2.5263
TBILL 02.22.12	PIBL1211B042	5M	2/22/2012	146	0.40					2.7854	2.4400	2.3910
TBILL 03.07.12	PIBL1211C050	5M	3/7/2012	160	0.44					2.5993	2.2933	2.2557
TBILL 03.21.12	PIBL1211C069	6M	3/21/2012	174	0.48					2.4132	2.1467	2.1203
TBILL 04.04.12*	PIBL1211D077	6M	4/4/2012	188	0.52	2.762800	2.0000	2:14:52 PM	2.0000	2.2271	2.0000	1.9850
TBILL 04.18.12	PIBL1211D086	7M	4/18/2012	202	0.55					2.1818	1.9563	1.9425
TBILL 05.02.12	PIBL1211E094	7M	5/2/2012	216	0.59					2.1365	1.9125	1.9000
TBILL 06.13.12	PIBL1211F128	9M	6/13/2012	258	0.71					2.0005	1.7813	1.7725
TBILL 06.27.12	PIBL1211F137	9M	6/27/2012	272	0.75					1.9552	1.7375	1.7300
TBILL 07.11.12	PIBL1211G145	10M	7/11/2012	286	0.78					1.9099	1.6938	1.6875
TBILL 08.08.12	PIBL1211H162	11M	8/8/2012	314	0.86					1.8193	1.6063	1.6025
TBILL 08.22.12	PIBL1211H171	11M	8/22/2012	328	0.90					1.7740	1.5625	1.5600
TBILL 09.05.12	PIBL1211I189	11M	9/5/2012	342	0.94	12.614000	1.4500	11:16:32 AM	1.4123	1.7286	1.5188	1.5175
TBILL 09.19.12*	PIBL1211I198	1Y	9/19/2012	356	0.98	1.052000	1.5000	11:08:07 AM	1.5000	1.6833	1.4750	1.4750