

Interpolated Bills
September 30, 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	2	0.01	6.016000	1.0000	10:42:35 AM	1.0000	4.4863	4.4792	4.4792
TBILL 10.12.11	PIBL0311G144	<1M	10/12/2011	9	0.02					4.3906	4.3333	4.3333
TBILL 10.19.11	PIBL1210J215	<1M	10/19/2011	16	0.04	8.033889	1.5000	12:08:13 PM	1.6788	4.2949	4.1875	4.1875
TBILL 10.26.11	PIBL0311G153	<1M	10/26/2011	23	0.06	51.407000	3.2500	8:50:04 AM	3.2500	4.1991	4.0417	4.0417
TBILL 11.02.11	PIBL1210K222	1M	11/2/2011	30	0.08	1.000000	1.5000	3:31:22 PM	1.5000	4.1034	3.8958	3.8958
TBILL 11.09.11*	PIBL0311H161	1M	11/9/2011	37	0.10					4.0077	3.7500	3.7500
TBILL 11.16.11	PIBL1210K231	1M	11/16/2011	44	0.12					3.8916	3.6383	3.6383
TBILL 11.23.11	PIBL0311H170	2M	11/23/2011	51	0.14					3.7755	3.5267	3.5267
TBILL 11.29.11	PIBL1210L249	2M	11/29/2011	57	0.16					3.6759	3.4310	3.4310
TBILL 12.07.11	PIBL0311I188	2M	12/7/2011	65	0.18	152.380000	2.2500	12:12:03 PM	2.2500	3.5432	3.3033	3.3033
TBILL 12.21.11	PIBL0311I197	2M	12/21/2011	79	0.22					3.3110	3.0800	3.0800
TBILL 01.11.12*	PIBL1211A016	3M	1/11/2012	100	0.27					2.9627	2.7450	2.7450
TBILL 01.25.12	PIBL0611G030	4M	1/25/2012	114	0.31	70.000000	2.2500	11:58:45 AM	2.2500	2.8394	2.6208	2.6208
TBILL 02.08.12	PIBL1211B033	4M	2/8/2012	128	0.35					2.7162	2.4967	2.4967
TBILL 02.22.12	PIBL1211B042	5M	2/22/2012	142	0.39					2.5929	2.3725	2.3725
TBILL 03.07.12	PIBL1211C050	5M	3/7/2012	156	0.43	252.630000	2.0000	12:03:02 PM	2.0000	2.4696	2.2483	2.2483
TBILL 03.21.12	PIBL1211C069	5M	3/21/2012	170	0.47					2.3463	2.1242	2.1242
TBILL 04.04.12*	PIBL1211D077	6M	4/4/2012	184	0.50					2.2231	2.0000	2.0000
TBILL 04.18.12	PIBL1211D086	7M	4/18/2012	198	0.54					2.1817	1.9583	1.9583
TBILL 05.02.12	PIBL1211E094	7M	5/2/2012	212	0.58					2.1404	1.9167	1.9167
TBILL 06.13.12	PIBL1211F128	9M	6/13/2012	254	0.70					2.0163	1.7917	1.7917
TBILL 06.27.12	PIBL1211F137	9M	6/27/2012	268	0.73					1.9750	1.7500	1.7500
TBILL 07.11.12	PIBL1211G145	9M	7/11/2012	282	0.77					1.9337	1.7083	1.7083
TBILL 08.08.12	PIBL1211H162	10M	8/8/2012	310	0.85					1.8510	1.6250	1.6250
TBILL 08.22.12	PIBL1211H171	11M	8/22/2012	324	0.89					1.8096	1.5833	1.5833
TBILL 09.05.12	PIBL1211I189	11M	9/5/2012	338	0.93	375.365000	1.6000	12:03:56 PM	1.6000	1.7683	1.5417	1.5417
TBILL 09.19.12*	PIBL1211I198	1Y	9/19/2012	352	0.96					1.7269	1.5000	1.5000