

Interpolated Bills
September 06, 2011

Instrument Name	ISIN	Tenor	Maturity	Days	YRS	D. Vol (MM)	Last Yield	Traded Time	W. Ave	PDSI-F	PDSI-R1	PDSI-R2
TBILL 09.14.11	PIBL0311F127	<1M	9/14/2011	7	0.02					3.9051	3.8824	3.8824
TBILL 09.21.11	PIBL1210I190	<1M	9/21/2011	14	0.04					3.2110	3.1618	3.1618
TBILL 09.28.11	PIBL0311F136	<1M	9/28/2011	21	0.06					2.5170	2.4412	2.4412
TBILL 10.05.11	PIBL1210J206	1M	10/5/2011	28	0.08					1.8229	1.7206	1.7206
TBILL 10.12.11*	PIBL0311G144	1M	10/12/2011	35	0.10					1.1288	1.0000	1.0000
TBILL 10.19.11	PIBL1210J215	1M	10/19/2011	42	0.12	0.857000	1.0000	11:16:57 AM	1.0000	1.0721	0.9278	0.9278
TBILL 10.26.11	PIBL0311G153	2M	10/26/2011	49	0.13					1.0154	0.8555	0.8555
TBILL 11.02.11	PIBL1210K222	2M	11/2/2011	56	0.15					0.9587	0.7833	0.7833
TBILL 11.09.11	PIBL0311H161	2M	11/9/2011	63	0.17					0.9019	0.7111	0.7110
TBILL 11.16.11	PIBL1210K231	2M	11/16/2011	70	0.19					0.8452	0.6389	0.6388
TBILL 11.23.11	PIBL0311H170	2M	11/23/2011	77	0.21					0.7885	0.5666	0.5666
TBILL 11.29.11	PIBL1210L249	2M	11/29/2011	83	0.23					0.7398	0.5047	0.5047
TBILL 12.07.11*	PIBL0311I188	3M	12/7/2011	91	0.25	761.399000	0.3850	2:50:15 PM	0.4221	0.6750	0.4222	0.4221
TBILL 01.11.12	PIBL1211A016	4M	1/11/2012	126	0.35	0.202000	1.0000	11:16:40 AM	1.0000	0.7536	0.4768	0.4772
TBILL 01.25.12	PIBL0611G030	5M	1/25/2012	140	0.38	73.312000	0.5500	2:21:00 PM	0.5500	0.7850	0.4987	0.4992
TBILL 02.08.12	PIBL1211B033	5M	2/8/2012	154	0.42					0.8164	0.5206	0.5212
TBILL 02.22.12	PIBL1211B042	5M	2/22/2012	168	0.46					0.8478	0.5424	0.5433
TBILL 03.07.12*	PIBL1211C050	6M	3/7/2012	182	0.50	1186.368000	0.6000	3:57:34 PM	0.5653	0.8792	0.5643	0.5653
TBILL 03.21.12	PIBL1211C069	7M	3/21/2012	196	0.54					0.9034	0.5951	0.5958
TBILL 04.04.12	PIBL1211D077	7M	4/4/2012	210	0.58					0.9276	0.6260	0.6263
TBILL 04.18.12	PIBL1211D086	8M	4/18/2012	224	0.61					0.9518	0.6569	0.6568
TBILL 05.02.12	PIBL1211E094	8M	5/2/2012	238	0.65					0.9760	0.6877	0.6873
TBILL 06.13.12	PIBL1211F128	9M	6/13/2012	280	0.77					1.0486	0.7803	0.7789
TBILL 06.27.12	PIBL1211F137	10M	6/27/2012	294	0.81					1.0728	0.8111	0.8094
TBILL 07.11.12	PIBL1211G145	10M	7/11/2012	308	0.84					1.0970	0.8420	0.8399
TBILL 08.08.12	PIBL1211H162	11M	8/8/2012	336	0.92					1.1454	0.9037	0.9009
TBILL 08.22.12	PIBL1211H171	1Y	8/22/2012	350	0.96	8.100000	0.8250	10:36:38 AM	0.8703	1.1696	0.9345	0.9314
TBILL 09.05.12*	PIBL1211I189	1Y	9/5/2012	364	1.00	3654.496546	0.9000	2:11:49 PM	0.9621	1.1938	0.9654	0.9619