

Interpolated Bills
October 21, 2011

Instrument Name	ISIN	Tenor	Maturity	Days	YRS	D. Vol (MM)	Last Yield	Traded Time	W. Ave	PDSI-F	PDSI-R1	PDSI-R2
TBILL 10.26.11	PIBL0311G153	<1M	10/26/2011	2	0.01					4.4477	4.4429	4.4429
TBILL 11.02.11	PIBL1210K222	<1M	11/2/2011	9	0.02					4.0820	4.0429	4.0429
TBILL 11.09.11	PIBL0311H161	<1M	11/9/2011	16	0.04					3.7162	3.6429	3.6429
TBILL 11.16.11	PIBL1210K231	<1M	11/16/2011	23	0.06					3.3504	3.2429	3.2429
TBILL 11.23.11	PIBL0311H170	1M	11/23/2011	30	0.08					2.9847	2.8429	2.8429
TBILL 11.29.11*	PIBL1210L249	1M	11/29/2011	36	0.10	0.100246	2.5000	11:07:16 AM	2.5000	2.6712	2.5000	2.5000
TBILL 12.07.11	PIBL0311I188	1M	12/7/2011	44	0.12					2.5386	2.3667	2.3667
TBILL 12.21.11	PIBL0311I197	2M	12/21/2011	58	0.16					2.3067	2.1333	2.1333
TBILL 01.11.12	PIBL1211A016	2M	1/11/2012	79	0.22					1.9588	1.7833	1.7833
TBILL 01.25.12*	PIBL0611G030	3M	1/25/2012	93	0.25					1.7269	1.5500	1.5500
TBILL 02.08.12	PIBL1211B033	4M	2/8/2012	107	0.29					1.7489	1.5714	1.5714
TBILL 02.22.12	PIBL1211B042	4M	2/22/2012	121	0.33					1.7709	1.5929	1.5929
TBILL 03.07.12	PIBL1211C050	5M	3/7/2012	135	0.37	4.234000	1.1250	10:54:30 AM	1.4937	1.7929	1.6143	1.6143
TBILL 03.21.12	PIBL1211C069	5M	3/21/2012	149	0.41	3.032000	1.5000	12:49:43 PM	1.5000	1.8148	1.6357	1.6357
TBILL 04.04.12	PIBL1211D077	5M	4/4/2012	163	0.45	1.441000	1.1250	2:18:23 PM	1.1250	1.8368	1.6571	1.6571
TBILL 04.18.12	PIBL1211D086	6M	4/18/2012	177	0.48	2.184000	1.1250	2:52:38 PM	1.1250	1.8588	1.6786	1.6786
TBILL 05.02.12*	PIBL1211E094	6M	5/2/2012	191	0.52	1.351000	1.1250	3:18:37 PM	1.1250	1.8808	1.7000	1.7000
TBILL 06.13.12	PIBL1211F128	8M	6/13/2012	233	0.64					1.8957	1.7125	1.7125
TBILL 06.27.12	PIBL1211F137	8M	6/27/2012	247	0.68	0.050000	2.1250	11:34:31 AM	2.1250	1.9006	1.7167	1.7167
TBILL 07.11.12	PIBL1211G145	9M	7/11/2012	261	0.72					1.9056	1.7208	1.7208
TBILL 08.08.12	PIBL1211H162	10M	8/8/2012	289	0.79	15.347000	1.3250	11:34:15 AM	1.3250	1.9155	1.7292	1.7292
TBILL 08.22.12	PIBL1211H171	10M	8/22/2012	303	0.83	28.159000	1.3000	2:51:53 PM	1.4016	1.9205	1.7333	1.7333
TBILL 09.05.12	PIBL1211I189	11M	9/5/2012	317	0.87	5.446000	1.2750	11:39:19 AM	1.3000	1.9255	1.7375	1.7375
TBILL 09.19.12	PIBL1211I198	11M	9/19/2012	331	0.91					1.9304	1.7417	1.7417
TBILL 10.17.12*	PIBL1211J213	1Y	10/17/2012	359	0.98	2.337000	1.3500	11:19:03 AM	1.3500	1.9404	1.7500	1.7500