

Interpolated Bills  
October 04, 2011

Instrument Name	ISIN	Tenor	Maturity	Days	YRS	D. Vol (MM)	Last Yield	Traded Time	W. Ave	PDSI-F	PDSI-R1	PDSI-R2
TBILL 10.12.11	PIBL0311G144	<1M	10/12/2011	7	0.02					4.4467	4.4118	4.3897
TBILL 10.19.11	PIBL1210J215	<1M	10/19/2011	14	0.04	51.831600	2.0000	11:55:52 AM	2.4534	4.3846	4.3088	4.2610
TBILL 10.26.11	PIBL0311G153	<1M	10/26/2011	21	0.06					4.3224	4.2059	4.1324
TBILL 11.02.11	PIBL1210K222	1M	11/2/2011	28	0.08	2.000000	2.2500	3:52:11 PM	3.1244	4.2602	4.1029	4.0037
TBILL 11.09.11*	PIBL0311H161	1M	11/9/2011	35	0.10					4.1981	4.0000	3.8750
TBILL 11.16.11	PIBL1210K231	1M	11/16/2011	42	0.12	0.140278	2.3800	3:36:26 PM	2.3800	4.1058	3.8318	3.7207
TBILL 11.23.11	PIBL0311H170	2M	11/23/2011	49	0.13	13.255540	2.1250	3:07:11 PM	2.1250	4.0135	3.6636	3.5664
TBILL 11.29.11	PIBL1210L249	2M	11/29/2011	55	0.15	94.122011	2.3750	3:54:14 PM	2.3750	3.9343	3.5195	3.4341
TBILL 12.07.11	PIBL0311I188	2M	12/7/2011	63	0.17					3.8288	3.3273	3.2578
TBILL 12.21.11	PIBL0311I197	2M	12/21/2011	77	0.21	2.600000	2.4000	3:18:53 PM	2.4000	3.6442	2.9909	2.9492
TBILL 01.11.12*	PIBL1211A016	3M	1/11/2012	98	0.27	337.102000	2.4750	3:35:36 PM	2.4863	3.3673	2.4863	2.4863
TBILL 01.25.12	PIBL0611G030	4M	1/25/2012	112	0.31					3.2603	2.4886	2.4678
TBILL 02.08.12	PIBL1211B033	4M	2/8/2012	126	0.35	1091.525000	2.5000	3:58:53 PM	3.2410	3.1532	2.4909	2.4492
TBILL 02.22.12	PIBL1211B042	5M	2/22/2012	140	0.38					3.0462	2.4932	2.4307
TBILL 03.07.12	PIBL1211C050	5M	3/7/2012	154	0.42	0.753000	2.3250	3:23:00 PM	2.3250	2.9391	2.4954	2.4121
TBILL 03.21.12	PIBL1211C069	5M	3/21/2012	168	0.46	130.141000	2.4000	3:26:34 PM	2.3876	2.8321	2.4977	2.3936
TBILL 04.04.12*	PIBL1211D077	6M	4/4/2012	182	0.50	30.000000	1.8000	2:48:48 PM	1.8000	2.7250	2.5000	2.3750
TBILL 04.18.12	PIBL1211D086	7M	4/18/2012	196	0.54					2.6837	2.4583	2.3333
TBILL 05.02.12	PIBL1211E094	7M	5/2/2012	210	0.58					2.6423	2.4167	2.2917
TBILL 06.13.12	PIBL1211F128	9M	6/13/2012	252	0.69					2.5183	2.2917	2.1667
TBILL 06.27.12	PIBL1211F137	9M	6/27/2012	266	0.73	0.394720	2.0000	2:48:27 PM	2.0000	2.4769	2.2500	2.1250
TBILL 07.11.12	PIBL1211G145	9M	7/11/2012	280	0.77					2.4356	2.2083	2.0833
TBILL 08.08.12	PIBL1211H162	10M	8/8/2012	308	0.84					2.3529	2.1250	2.0000
TBILL 08.22.12	PIBL1211H171	11M	8/22/2012	322	0.88	3.631000	3.7500	11:06:06 AM	3.7500	2.3115	2.0833	1.9583
TBILL 09.05.12	PIBL1211I189	11M	9/5/2012	336	0.92	14.432900	1.3755	3:33:01 PM	1.3542	2.2702	2.0417	1.9167
TBILL 09.19.12*	PIBL1211I198	1Y	9/19/2012	350	0.96	1.510000	1.3500	11:23:49 AM	1.3500	2.2288	2.0000	1.8750