

Interpolated Bills
October 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 10.12.11	PIBL0311G144	<1M	10/12/2011	5	0.01					4.4341	4.4063	4.4063
TBILL 10.19.11	PIBL1210J215	<1M	10/19/2011	12	0.03					4.3189	4.2422	4.2422
TBILL 10.26.11	PIBL0311G153	<1M	10/26/2011	19	0.05	0.010005	1.7500	10:35:43 AM	1.7500	4.2036	4.0781	4.0781
TBILL 11.02.11	PIBL1210K222	1M	11/2/2011	26	0.07					4.0883	3.9141	3.9141
TBILL 11.09.11*	PIBL0311H161	1M	11/9/2011	33	0.09					3.9731	3.7500	3.7500
TBILL 11.16.11	PIBL1210K231	1M	11/16/2011	40	0.11					3.8611	3.6158	3.6158
TBILL 11.23.11	PIBL0311H170	2M	11/23/2011	47	0.13	15.000000	2.2500	9:14:35 AM	2.2500	3.7491	3.4817	3.4817
TBILL 11.29.11	PIBL1210L249	2M	11/29/2011	53	0.15	10.105674	2.3750	11:31:06 AM	2.3750	3.6532	3.3667	3.3667
TBILL 12.07.11	PIBL0311I188	2M	12/7/2011	61	0.17					3.5252	3.2133	3.2133
TBILL 12.21.11	PIBL0311I197	2M	12/21/2011	75	0.21					3.3013	2.9450	2.9450
TBILL 01.11.12*	PIBL1211A016	3M	1/11/2012	96	0.26	961.720000	2.6500	10:52:44 AM	2.5425	2.9654	2.5425	2.5425
TBILL 01.25.12	PIBL0611G030	4M	1/25/2012	110	0.30					2.9260	2.5354	2.5354
TBILL 02.08.12	PIBL1211B033	4M	2/8/2012	124	0.34					2.8865	2.5283	2.5283
TBILL 02.22.12	PIBL1211B042	5M	2/22/2012	138	0.38					2.8471	2.5213	2.5213
TBILL 03.07.12	PIBL1211C050	5M	3/7/2012	152	0.42	27.228000	2.1750	2:44:54 PM	2.1934	2.8077	2.5142	2.5142
TBILL 03.21.12	PIBL1211C069	5M	3/21/2012	166	0.45					2.7683	2.5071	2.5071
TBILL 04.04.12*	PIBL1211D077	6M	4/4/2012	180	0.49					2.7288	2.5000	2.5000
TBILL 04.18.12	PIBL1211D086	7M	4/18/2012	194	0.53					2.7288	2.5000	2.5000
TBILL 05.02.12	PIBL1211E094	7M	5/2/2012	208	0.57					2.7288	2.5000	2.5000
TBILL 06.13.12	PIBL1211F128	9M	6/13/2012	250	0.68					2.7288	2.5000	2.5000
TBILL 06.27.12	PIBL1211F137	9M	6/27/2012	264	0.72					2.7288	2.5000	2.5000
TBILL 07.11.12	PIBL1211G145	9M	7/11/2012	278	0.76					2.7288	2.5000	2.5000
TBILL 08.08.12	PIBL1211H162	10M	8/8/2012	306	0.84					2.7288	2.5000	2.5000
TBILL 08.22.12	PIBL1211H171	11M	8/22/2012	320	0.88					2.7288	2.5000	2.5000
TBILL 09.05.12	PIBL1211I189	11M	9/5/2012	334	0.92					2.7288	2.5000	2.5000
TBILL 09.19.12*	PIBL1211I198	1Y	9/19/2012	348	0.95					2.7288	2.5000	2.5000