

Interpolated Bills
October 07, 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	2	0.01					4.4854	4.4792	4.4792
TBILL 10.19.11	PIBL1210J215	<1M	10/19/2011	9	0.02					4.3829	4.3333	4.3333
TBILL 10.26.11	PIBL0311G153	<1M	10/26/2011	16	0.04					4.2804	4.1875	4.1875
TBILL 11.02.11	PIBL1210K222	<1M	11/2/2011	23	0.06					4.1780	4.0417	4.0417
TBILL 11.09.11	PIBL0311H161	1M	11/9/2011	30	0.08					4.0755	3.8958	3.8958
TBILL 11.16.11*	PIBL1210K231	1M	11/16/2011	37	0.10					3.9731	3.7500	3.7500
TBILL 11.23.11	PIBL0311H170	1M	11/23/2011	44	0.12					3.8409	3.6188	3.6188
TBILL 11.29.11	PIBL1210L249	2M	11/29/2011	50	0.14	0.500000	2.3750	11:26:22 AM	2.3750	3.7275	3.5063	3.5063
TBILL 12.07.11	PIBL0311I188	2M	12/7/2011	58	0.16					3.5764	3.3563	3.3563
TBILL 12.21.11	PIBL0311I197	2M	12/21/2011	72	0.20	4.180000	2.0250	11:12:29 AM	2.0250	3.3120	3.0938	3.0938
TBILL 01.11.12*	PIBL1211A016	3M	1/11/2012	93	0.25					2.9154	2.7000	2.7000
TBILL 01.25.12	PIBL0611G030	4M	1/25/2012	107	0.29	0.503000	4.0000	2:33:24 PM	4.0000	2.8887	2.6714	2.6714
TBILL 02.08.12	PIBL1211B033	4M	2/8/2012	121	0.33					2.8621	2.6429	2.6429
TBILL 02.22.12	PIBL1211B042	5M	2/22/2012	135	0.37					2.8354	2.6143	2.6143
TBILL 03.07.12	PIBL1211C050	5M	3/7/2012	149	0.41	1.047000	2.1250	11:20:19 AM	2.1250	2.8088	2.5857	2.5857
TBILL 03.21.12	PIBL1211C069	5M	3/21/2012	163	0.45	0.913000	2.1500	11:12:49 AM	2.1500	2.7821	2.5571	2.5571
TBILL 04.04.12	PIBL1211D077	6M	4/4/2012	177	0.48					2.7555	2.5286	2.5286
TBILL 04.18.12*	PIBL1211D086	6M	4/18/2012	191	0.52					2.7288	2.5000	2.5000
TBILL 05.02.12	PIBL1211E094	7M	5/2/2012	205	0.56					2.7271	2.5000	2.5000
TBILL 06.13.12	PIBL1211F128	8M	6/13/2012	247	0.68					2.7219	2.5000	2.5000
TBILL 06.27.12	PIBL1211F137	9M	6/27/2012	261	0.72					2.7201	2.5000	2.5000
TBILL 07.11.12	PIBL1211G145	9M	7/11/2012	275	0.75					2.7184	2.5000	2.5000
TBILL 08.08.12	PIBL1211H162	10M	8/8/2012	303	0.83					2.7149	2.5000	2.5000
TBILL 08.22.12	PIBL1211H171	11M	8/22/2012	317	0.87					2.7131	2.5000	2.5000
TBILL 09.05.12	PIBL1211I189	11M	9/5/2012	331	0.91	29.984000	1.5000	11:04:31 AM	1.9483	2.7114	2.5000	2.5000
TBILL 09.19.12*	PIBL1211I198	1Y	9/19/2012	345	0.95					2.7096	2.5000	2.5000