

Interpolated Bills
November 10, 2011

Instrument Name	ISIN	Tenor	Maturity	Days	YRS	D. Vol (MM)	Last Yield	Traded Time	W. Ave	PDSI-F	PDSI-R1	PDSI-R2
TBILL 11.16.11	PIBL1210K231	<1M	11/16/2011	5	0.01					4.2635	4.2462	4.2462
TBILL 11.23.11	PIBL0311H170	<1M	11/23/2011	12	0.03					3.8497	3.8019	3.8019
TBILL 11.29.11	PIBL1210L249	<1M	11/29/2011	18	0.05					3.4949	3.4212	3.4212
TBILL 12.07.11	PIBL0311I188	1M	12/7/2011	26	0.07					3.0219	2.9135	2.9135
TBILL 12.21.11*	PIBL0311I197	1M	12/21/2011	40	0.11					2.1942	2.0250	2.0250
TBILL 01.11.12	PIBL1211A016	2M	1/11/2012	61	0.17					1.7195	1.5429	1.5300
TBILL 01.25.12	PIBL0611G030	2M	1/25/2012	75	0.21	1.010000	1.7500	11:50:01 AM	1.7500	1.4030	1.2214	1.2000
TBILL 02.01.12	PIBL0311K229	3M	2/1/2012	82	0.22	2.781000	0.7000	9:24:13 AM	0.7000	1.2448	1.0607	1.0350
TBILL 02.08.12*	PIBL1211B033	3M	2/8/2012	89	0.24					1.0865	0.9000	0.8700
TBILL 02.22.12	PIBL1211B042	4M	2/22/2012	103	0.28					1.1183	0.9333	0.8991
TBILL 03.07.12	PIBL1211C050	4M	3/7/2012	117	0.32					1.1500	0.9667	0.9282
TBILL 03.21.12	PIBL1211C069	5M	3/21/2012	131	0.36					1.1817	1.0000	0.9572
TBILL 04.04.12	PIBL1211D077	5M	4/4/2012	145	0.40	0.239000	0.9750	3:36:52 PM	1.1944	1.2135	1.0333	0.9863
TBILL 04.18.12	PIBL1211D086	5M	4/18/2012	159	0.44	0.405000	1.0000	10:54:57 AM	1.0000	1.2452	1.0667	1.0154
TBILL 05.02.12*	PIBL1211E094	6M	5/2/2012	173	0.47					1.2769	1.1000	1.0445
TBILL 06.13.12	PIBL1211F128	7M	6/13/2012	215	0.59					1.3115	1.1346	1.0769
TBILL 06.27.12	PIBL1211F137	8M	6/27/2012	229	0.63					1.3231	1.1462	1.0877
TBILL 07.11.12	PIBL1211G145	8M	7/11/2012	243	0.67					1.3346	1.1577	1.0985
TBILL 08.08.12	PIBL1211H162	9M	8/8/2012	271	0.74	2.200000	1.1100	2:44:06 PM	1.1100	1.3577	1.1808	1.1202
TBILL 08.22.12	PIBL1211H171	10M	8/22/2012	285	0.78					1.3692	1.1923	1.1310
TBILL 09.05.12	PIBL1211I189	10M	9/5/2012	299	0.82					1.3808	1.2038	1.1418
TBILL 09.19.12	PIBL1211I198	11M	9/19/2012	313	0.86					1.3923	1.2154	1.1526
TBILL 10.17.12	PIBL1211J213	11M	10/17/2012	341	0.93					1.4154	1.2385	1.1742
TBILL 10.31.12*	PIBL1211K220	1Y	10/31/2012	355	0.97					1.4269	1.2500	1.1850