

Interpolated Bills
November 11, 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	2	0.01					4.4364	4.4313	4.4310
TBILL 11.23.11	PIBL0311H170	<1M	11/23/2011	9	0.02	0.506000	2.2500	11:57:42 AM	2.2500	3.9915	3.9500	3.9478
TBILL 11.29.11	PIBL1210L249	<1M	11/29/2011	15	0.04					3.6100	3.5375	3.5336
TBILL 12.07.11	PIBL0311I188	<1M	12/7/2011	23	0.06					3.1015	2.9875	2.9814
TBILL 12.21.11*	PIBL0311I197	1M	12/21/2011	37	0.10					2.2115	2.0250	2.0150
TBILL 01.11.12	PIBL1211A016	2M	1/11/2012	58	0.16	0.505000	1.6500	10:59:20 AM	1.6500	1.8285	1.6400	1.6317
TBILL 01.25.12	PIBL0611G030	2M	1/25/2012	72	0.20					1.5731	1.3833	1.3761
TBILL 02.01.12	PIBL0311K229	2M	2/1/2012	79	0.22					1.4454	1.2550	1.2483
TBILL 02.08.12	PIBL1211B033	3M	2/8/2012	86	0.24					1.3177	1.1267	1.1206
TBILL 02.22.12*	PIBL1211B042	3M	2/22/2012	100	0.27					1.0623	0.8700	0.8650
TBILL 03.07.12	PIBL1211C050	4M	3/7/2012	114	0.31					1.0956	0.9049	0.9000
TBILL 03.21.12	PIBL1211C069	4M	3/21/2012	128	0.35					1.1289	0.9398	0.9350
TBILL 04.04.12	PIBL1211D077	5M	4/4/2012	142	0.39					1.1622	0.9747	0.9700
TBILL 04.18.12	PIBL1211D086	5M	4/18/2012	156	0.43					1.1955	1.0096	1.0050
TBILL 05.02.12*	PIBL1211E094	6M	5/2/2012	170	0.47					1.2288	1.0445	1.0400
TBILL 06.13.12	PIBL1211F128	7M	6/13/2012	212	0.58					1.2566	1.0769	1.0712
TBILL 06.27.12	PIBL1211F137	8M	6/27/2012	226	0.62					1.2659	1.0877	1.0815
TBILL 07.11.12	PIBL1211G145	8M	7/11/2012	240	0.66					1.2751	1.0985	1.0919
TBILL 08.08.12	PIBL1211H162	9M	8/8/2012	268	0.73					1.2937	1.1202	1.1127
TBILL 08.22.12	PIBL1211H171	9M	8/22/2012	282	0.77	4.669000	1.0000	3:54:22 PM	1.0000	1.3029	1.1310	1.1231
TBILL 09.05.12	PIBL1211I189	10M	9/5/2012	296	0.81					1.3122	1.1418	1.1335
TBILL 09.19.12	PIBL1211I198	10M	9/19/2012	310	0.85					1.3214	1.1526	1.1438
TBILL 10.17.12	PIBL1211J213	11M	10/17/2012	338	0.93					1.3400	1.1742	1.1646
TBILL 10.31.12*	PIBL1211K220	1Y	10/31/2012	352	0.96	1.006000	0.9500	11:26:51 AM	0.9500	1.3492	1.1850	1.1750