

Interpolated Bills
November 14, 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	1						4.5000	4.5000	4.5000
TBILL 11.23.11	PIBL0311H170	<1M	11/23/2011	8	0.02					4.0388	4.0030	4.0030
TBILL 11.29.11	PIBL1210L249	<1M	11/29/2011	14	0.04					3.6436	3.5770	3.5770
TBILL 12.07.11	PIBL0311I188	<1M	12/7/2011	22	0.06					3.1165	3.0090	3.0090
TBILL 12.21.11*	PIBL0311I197	1M	12/21/2011	36	0.10					2.1942	2.0150	2.0150
TBILL 01.11.12	PIBL1211A016	2M	1/11/2012	57	0.16					1.8141	1.6317	1.6767
TBILL 01.25.12	PIBL0611G030	2M	1/25/2012	71	0.19					1.5607	1.3761	1.4511
TBILL 02.01.12	PIBL0311K229	2M	2/1/2012	78	0.21	3.400000	0.6500	2:28:49 PM	0.6500	1.4340	1.2483	1.3383
TBILL 02.08.12	PIBL1211B033	3M	2/8/2012	85	0.23					1.3073	1.1206	1.2256
TBILL 02.22.12*	PIBL1211B042	3M	2/22/2012	99	0.27					1.0538	0.8650	1.0000
TBILL 03.07.12	PIBL1211C050	4M	3/7/2012	113	0.31					1.0859	0.9000	1.0200
TBILL 03.21.12	PIBL1211C069	4M	3/21/2012	127	0.35					1.1180	0.9350	1.0400
TBILL 04.04.12	PIBL1211D077	5M	4/4/2012	141	0.39					1.1501	0.9700	1.0600
TBILL 04.18.12	PIBL1211D086	5M	4/18/2012	155	0.42					1.1822	1.0050	1.0800
TBILL 05.02.12*	PIBL1211E094	6M	5/2/2012	169	0.46	50.000000	1.1000	2:21:04 PM	1.1000	1.2142	1.0400	1.1000
TBILL 06.13.12	PIBL1211F128	7M	6/13/2012	211	0.58					1.2456	1.0712	1.1173
TBILL 06.27.12	PIBL1211F137	8M	6/27/2012	225	0.62					1.2560	1.0815	1.1231
TBILL 07.11.12	PIBL1211G145	8M	7/11/2012	239	0.65					1.2664	1.0919	1.1288
TBILL 08.08.12	PIBL1211H162	9M	8/8/2012	267	0.73					1.2873	1.1127	1.1404
TBILL 08.22.12	PIBL1211H171	9M	8/22/2012	281	0.77					1.2978	1.1231	1.1462
TBILL 09.05.12	PIBL1211I189	10M	9/5/2012	295	0.81	0.712000	1.4500	11:13:25 AM	1.4500	1.3082	1.1335	1.1519
TBILL 09.19.12	PIBL1211I198	10M	9/19/2012	309	0.85					1.3187	1.1438	1.1577
TBILL 10.17.12	PIBL1211J213	11M	10/17/2012	337	0.92					1.3396	1.1646	1.1692
TBILL 10.31.12*	PIBL1211K220	1Y	10/31/2012	351	0.96	50.000000	1.1750	2:14:20 PM	1.1750	1.3500	1.1750	1.1750