

Interpolated Bills
November 15, 2011

Instrument Name	ISIN	Tenor	Maturity	Days	YRS	D. Vol (MM)	Last Yield	Traded Time	W. Ave	PDSI-F	PDSI-R1	PDSI-R2
TBILL 11.23.11	PIBL0311H170	<1M	11/23/2011	7	0.02					4.0948	4.0632	4.0610
TBILL 11.29.11	PIBL1210L249	<1M	11/29/2011	13	0.04	0.140324	1.5000	2:41:03 PM	1.5000	3.6896	3.6265	3.6221
TBILL 12.07.11	PIBL0311I188	<1M	12/7/2011	21	0.06					3.1493	3.0441	3.0368
TBILL 12.21.11*	PIBL0311I197	1M	12/21/2011	35	0.10					2.2038	2.0250	2.0125
TBILL 01.11.12	PIBL1211A016	2M	1/11/2012	56	0.15					1.8720	1.6472	1.6368
TBILL 01.25.12	PIBL0611G030	2M	1/25/2012	70	0.19	218.000000	1.0000	4:05:35 PM	1.0000	1.6507	1.3954	1.3863
TBILL 02.01.12	PIBL0311K229	2M	2/1/2012	77	0.21					1.5401	1.2695	1.2610
TBILL 02.08.12	PIBL1211B033	3M	2/8/2012	84	0.23					1.4295	1.1436	1.1358
TBILL 02.15.12*	PIBL0311K238	3M	2/15/2012	91	0.25	215.632000	0.8800	12:10:17 PM	0.9941	1.3188	1.0176	1.0105
TBILL 02.22.12	PIBL1211B042	3M	2/22/2012	98	0.27					1.3283	1.0367	1.0138
TBILL 03.07.12	PIBL1211C050	4M	3/7/2012	112	0.31					1.3471	1.0747	1.0202
TBILL 03.21.12	PIBL1211C069	4M	3/21/2012	126	0.35					1.3659	1.1128	1.0266
TBILL 04.04.12	PIBL1211D077	5M	4/4/2012	140	0.38					1.3847	1.1508	1.0331
TBILL 04.18.12	PIBL1211D086	5M	4/18/2012	154	0.42					1.4035	1.1889	1.0395
TBILL 05.02.12	PIBL1211E094	5M	5/2/2012	168	0.46	0.223000	1.0450	11:47:34 AM	1.0450	1.4223	1.2269	1.0460
TBILL 05.16.12*	PIBL0611K044	6M	5/16/2012	182	0.50	93.364000	1.0502	12:08:21 PM	1.0524	1.4412	1.2650	1.0524
TBILL 06.13.12	PIBL1211F128	7M	6/13/2012	210	0.58					1.4513	1.2708	1.0853
TBILL 06.27.12	PIBL1211F137	8M	6/27/2012	224	0.61					1.4563	1.2737	1.1018
TBILL 07.11.12	PIBL1211G145	8M	7/11/2012	238	0.65					1.4614	1.2767	1.1183
TBILL 08.08.12	PIBL1211H162	9M	8/8/2012	266	0.73	220.000000	1.1500	3:49:48 PM	1.1500	1.4715	1.2825	1.1512
TBILL 08.22.12	PIBL1211H171	9M	8/22/2012	280	0.77	330.000000	1.1500	3:49:15 PM	1.1500	1.4766	1.2854	1.1677
TBILL 09.05.12	PIBL1211I189	10M	9/5/2012	294	0.81	0.628000	1.1750	2:14:57 PM	1.1750	1.4817	1.2883	1.1841
TBILL 09.19.12	PIBL1211I198	10M	9/19/2012	308	0.84					1.4867	1.2912	1.2006
TBILL 10.17.12	PIBL1211J213	11M	10/17/2012	336	0.92					1.4969	1.2971	1.2335
TBILL 10.31.12*	PIBL1211K220	1Y	10/31/2012	350	0.96	4.300000	1.0000	4:08:34 PM	1.0000	1.5019	1.3000	1.2500