

Interpolated Bills
November 16, 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	6	0.02					4.1477	4.1235	4.1235
TBILL 11.29.11	PIBL1210L249	<1M	11/29/2011	12	0.03					3.7250	3.6717	3.6717
TBILL 12.07.11	PIBL0311I188	<1M	12/7/2011	20	0.05					3.1614	3.0692	3.0692
TBILL 12.21.11*	PIBL0311I197	1M	12/21/2011	34	0.09					2.1750	2.0150	2.0150
TBILL 01.11.12	PIBL1211A016	2M	1/11/2012	55	0.15					1.8519	1.6850	1.6850
TBILL 01.25.12	PIBL0611G030	2M	1/25/2012	69	0.19					1.6365	1.4650	1.4650
TBILL 02.01.12	PIBL0311K229	2M	2/1/2012	76	0.21					1.5288	1.3550	1.3550
TBILL 02.08.12	PIBL1211B033	3M	2/8/2012	83	0.23					1.4212	1.2450	1.2450
TBILL 02.15.12*	PIBL0311K238	3M	2/15/2012	90	0.25					1.3135	1.1350	1.1350
TBILL 02.22.12	PIBL1211B042	3M	2/22/2012	97	0.27					1.3228	1.1438	1.1292
TBILL 03.07.12	PIBL1211C050	4M	3/7/2012	111	0.30					1.3414	1.1615	1.1177
TBILL 03.21.12	PIBL1211C069	4M	3/21/2012	125	0.34					1.3601	1.1792	1.1061
TBILL 04.04.12	PIBL1211D077	5M	4/4/2012	139	0.38					1.3787	1.1969	1.0946
TBILL 04.18.12	PIBL1211D086	5M	4/18/2012	153	0.42					1.3973	1.2146	1.0831
TBILL 05.02.12	PIBL1211E094	5M	5/2/2012	167	0.46	3.628000	0.8750	9:54:59 AM	0.9385	1.4160	1.2323	1.0715
TBILL 05.16.12*	PIBL0611K044	6M	5/16/2012	181	0.50	50.107000	1.0518	3:12:31 PM	1.0600	1.4346	1.2500	1.0600
TBILL 06.13.12	PIBL1211F128	7M	6/13/2012	209	0.57					1.4359	1.2500	1.0541
TBILL 06.27.12	PIBL1211F137	8M	6/27/2012	223	0.61	0.111500	1.7500	10:52:41 AM	1.7500	1.4365	1.2500	1.0511
TBILL 07.11.12	PIBL1211G145	8M	7/11/2012	237	0.65					1.4372	1.2500	1.0482
TBILL 08.08.12	PIBL1211H162	9M	8/8/2012	265	0.73	2.549000	1.0500	9:49:59 AM	1.0500	1.4385	1.2500	1.0423
TBILL 08.22.12	PIBL1211H171	9M	8/22/2012	279	0.76	0.255000	1.0750	11:17:43 AM	1.0750	1.4391	1.2500	1.0393
TBILL 09.05.12	PIBL1211I189	10M	9/5/2012	293	0.80	2.000000	1.0500	9:15:18 AM	1.0500	1.4397	1.2500	1.0364
TBILL 09.19.12	PIBL1211I198	10M	9/19/2012	307	0.84					1.4404	1.2500	1.0334
TBILL 10.17.12	PIBL1211J213	11M	10/17/2012	335	0.92	160.000000	1.1250	3:50:50 PM	1.1250	1.4417	1.2500	1.0275
TBILL 10.31.12*	PIBL1211K220	1Y	10/31/2012	349	0.96	65.984000	1.0100	3:29:29 PM	1.0246	1.4423	1.2500	1.0246