

Interpolated Bills  
November 18, 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	2	0.01					4.4212	4.4153	4.4153
TBILL 11.29.11	PIBL1210L249	<1M	11/29/2011	8	0.02					3.9485	3.9074	3.9074
TBILL 12.07.11	PIBL0311I188	<1M	12/7/2011	16	0.04					3.3183	3.2302	3.2302
TBILL 12.21.11*	PIBL0311I197	1M	12/21/2011	30	0.08	1.104000	0.6250	2:51:00 PM	0.6250	2.2154	2.0450	2.0450
TBILL 01.11.12	PIBL1211A016	2M	1/11/2012	51	0.14					1.9412	1.7633	1.7633
TBILL 01.25.12	PIBL0611G030	2M	1/25/2012	65	0.18					1.7583	1.5756	1.5756
TBILL 02.01.12	PIBL0311K229	2M	2/1/2012	72	0.20					1.6669	1.4817	1.4817
TBILL 02.08.12	PIBL1211B033	2M	2/8/2012	79	0.22					1.5755	1.3878	1.3878
TBILL 02.15.12	PIBL0311K238	3M	2/15/2012	86	0.24					1.4841	1.2939	1.2939
TBILL 02.22.12*	PIBL1211B042	3M	2/22/2012	93	0.25					1.3927	1.2000	1.2000
TBILL 03.07.12	PIBL1211C050	4M	3/7/2012	107	0.29	50.000000	1.5000	3:06:41 PM	1.5000	1.3933	1.2000	1.2000
TBILL 03.21.12	PIBL1211C069	4M	3/21/2012	121	0.33					1.3940	1.2000	1.2000
TBILL 04.04.12	PIBL1211D077	5M	4/4/2012	135	0.37					1.3946	1.2000	1.2000
TBILL 04.18.12	PIBL1211D086	5M	4/18/2012	149	0.41	4.000000	2.0000	2:50:17 PM	2.0000	1.3953	1.2000	1.2000
TBILL 05.02.12	PIBL1211E094	5M	5/2/2012	163	0.45					1.3959	1.2000	1.2000
TBILL 05.16.12*	PIBL0611K044	6M	5/16/2012	177	0.48					1.3965	1.2000	1.2000
TBILL 06.13.12	PIBL1211F128	7M	6/13/2012	205	0.56					1.3965	1.2000	1.2000
TBILL 06.27.12	PIBL1211F137	7M	6/27/2012	219	0.60					1.3965	1.2000	1.2000
TBILL 07.11.12	PIBL1211G145	8M	7/11/2012	233	0.64					1.3965	1.2000	1.2000
TBILL 08.08.12	PIBL1211H162	9M	8/8/2012	261	0.72					1.3965	1.2000	1.2000
TBILL 08.22.12	PIBL1211H171	9M	8/22/2012	275	0.75					1.3965	1.2000	1.2000
TBILL 09.05.12	PIBL1211I189	10M	9/5/2012	289	0.79					1.3965	1.2000	1.2000
TBILL 09.19.12	PIBL1211I198	10M	9/19/2012	303	0.83					1.3965	1.2000	1.2000
TBILL 10.17.12	PIBL1211J213	11M	10/17/2012	331	0.91					1.3965	1.2000	1.2000
TBILL 10.31.12*	PIBL1211K220	1Y	10/31/2012	345	0.95	0.101000	1.0101	3:33:40 PM	1.0101	1.3965	1.2000	1.2000