

Interpolated Bills
November 21, 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	1						4.5000	4.5000	4.5000
TBILL 11.29.11	PIBL1210L249	<1M	11/29/2011	7	0.02					4.0127	3.9739	3.9739
TBILL 12.07.11	PIBL0311I188	<1M	12/7/2011	15	0.04					3.3629	3.2725	3.2725
TBILL 12.21.11*	PIBL0311I197	1M	12/21/2011	29	0.08					2.2258	2.0450	2.0450
TBILL 01.11.12	PIBL1211A016	2M	1/11/2012	50	0.14					1.9467	1.7633	1.7583
TBILL 01.25.12	PIBL0611G030	2M	1/25/2012	64	0.18	3.027849	2.1250	11:48:25 AM	2.1250	1.7606	1.5756	1.5672
TBILL 02.01.12	PIBL0311K229	2M	2/1/2012	71	0.19					1.6676	1.4817	1.4717
TBILL 02.08.12	PIBL1211B033	2M	2/8/2012	78	0.21	2.002000	0.7500	9:42:27 AM	0.7500	1.5745	1.3878	1.3761
TBILL 02.15.12	PIBL0311K238	3M	2/15/2012	85	0.23	2.614000	1.0000	2:25:09 PM	1.0000	1.4815	1.2939	1.2806
TBILL 02.22.12*	PIBL1211B042	3M	2/22/2012	92	0.25					1.3885	1.2000	1.1850
TBILL 03.07.12	PIBL1211C050	4M	3/7/2012	106	0.29					1.3899	1.2000	1.1850
TBILL 03.21.12	PIBL1211C069	4M	3/21/2012	120	0.33					1.3913	1.2000	1.1850
TBILL 04.04.12	PIBL1211D077	5M	4/4/2012	134	0.37					1.3927	1.2000	1.1850
TBILL 04.18.12	PIBL1211D086	5M	4/18/2012	148	0.41					1.3941	1.2000	1.1850
TBILL 05.02.12	PIBL1211E094	5M	5/2/2012	162	0.44	0.700000	0.9000	10:51:36 AM	0.9000	1.3955	1.2000	1.1850
TBILL 05.16.12*	PIBL0611K044	6M	5/16/2012	176	0.48	3.274400	1.1000	10:57:56 AM	1.1000	1.3969	1.2000	1.1850
TBILL 06.13.12	PIBL1211F128	7M	6/13/2012	204	0.56					1.3978	1.2000	1.1867
TBILL 06.27.12	PIBL1211F137	7M	6/27/2012	218	0.60					1.3982	1.2000	1.1875
TBILL 07.11.12	PIBL1211G145	8M	7/11/2012	232	0.64					1.3986	1.2000	1.1883
TBILL 08.08.12	PIBL1211H162	9M	8/8/2012	260	0.71					1.3994	1.2000	1.1900
TBILL 08.22.12	PIBL1211H171	9M	8/22/2012	274	0.75					1.3998	1.2000	1.1908
TBILL 09.05.12	PIBL1211I189	10M	9/5/2012	288	0.79					1.4003	1.2000	1.1917
TBILL 09.19.12	PIBL1211I198	10M	9/19/2012	302	0.83					1.4007	1.2000	1.1925
TBILL 10.17.12	PIBL1211J213	11M	10/17/2012	330	0.90					1.4015	1.2000	1.1942
TBILL 10.31.12*	PIBL1211K220	1Y	10/31/2012	344	0.94					1.4019	1.2000	1.1950