

Interpolated Bills  
November 28, 2011

Instrument Name	ISIN	Tenor	Maturity	Days	YRS	D. Vol (MM)	Last Yield	Traded Time	W. Ave	PDSI-F	PDSI-R1	PDSI-R2
TBILL 12.07.11	PIBL03111188	<1M	12/7/2011	8	0.02					4.1254	4.0917	4.0892
TBILL 12.21.11	PIBL03111197	<1M	12/21/2011	22	0.06					3.3763	3.2750	3.2675
TBILL 01.11.12*	PIBL1211A016	1M	1/11/2012	43	0.12					2.2527	2.0500	2.0350
TBILL 01.25.12	PIBL0611G030	2M	1/25/2012	57	0.16					2.2727	2.0687	1.8469
TBILL 02.01.12	PIBL0311K229	2M	2/1/2012	64	0.18					2.2828	2.0781	1.7529
TBILL 02.08.12	PIBL1211B033	2M	2/8/2012	71	0.19					2.2928	2.0875	1.6589
TBILL 02.15.12	PIBL0311K238	2M	2/15/2012	78	0.21					2.3028	2.0969	1.5648
TBILL 02.22.12	PIBL1211B042	3M	2/22/2012	85	0.23					2.3128	2.1062	1.4708
TBILL 03.07.12*	PIBL1211C050	3M	3/7/2012	99	0.27	365.079042	1.2250	3:55:06 PM	1.2827	2.3329	2.1250	1.2827
TBILL 03.21.12	PIBL1211C069	4M	3/21/2012	113	0.31					2.2440	2.0357	1.3030
TBILL 04.04.12	PIBL1211D077	4M	4/4/2012	127	0.35					2.1551	1.9464	1.3234
TBILL 04.18.12	PIBL1211D086	5M	4/18/2012	141	0.39					2.0663	1.8571	1.3437
TBILL 05.02.12	PIBL1211E094	5M	5/2/2012	155	0.42	5.396100	1.0500	3:52:00 PM	1.0500	1.9774	1.7679	1.3640
TBILL 05.16.12	PIBL0611K044	5M	5/16/2012	169	0.46	4.579000	1.2000	2:38:07 PM	1.2000	1.8885	1.6786	1.3843
TBILL 06.13.12*	PIBL1211F128	6M	6/13/2012	197	0.54					1.7108	1.5000	1.4250
TBILL 06.27.12	PIBL1211F137	7M	6/27/2012	211	0.58					1.7315	1.5200	1.4400
TBILL 07.11.12	PIBL1211G145	8M	7/11/2012	225	0.62					1.7523	1.5400	1.4550
TBILL 08.08.12	PIBL1211H162	9M	8/8/2012	253	0.69					1.7938	1.5800	1.4850
TBILL 08.22.12	PIBL1211H171	9M	8/22/2012	267	0.73	0.508000	1.0750	2:52:02 PM	1.0750	1.8146	1.6000	1.5000
TBILL 09.05.12	PIBL1211I189	9M	9/5/2012	281	0.77					1.8354	1.6200	1.5150
TBILL 09.19.12	PIBL1211I198	10M	9/19/2012	295	0.81					1.8562	1.6400	1.5300
TBILL 10.17.12	PIBL1211J213	11M	10/17/2012	323	0.88					1.8977	1.6800	1.5600
TBILL 10.31.12*	PIBL1211K220	1Y	10/31/2012	337	0.92					1.9185	1.7000	1.5750