

Interpolated Bills
December 01, 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	5	0.01					4.2676	4.2462	4.2462
TBILL 12.21.11	PIBL03111197	<1M	12/21/2011	19	0.05					3.4543	3.3577	3.3577
TBILL 01.11.12*	PIBL1211A016	1M	1/11/2012	40	0.11					2.2342	2.0250	2.0250
TBILL 01.25.12	PIBL0611G030	2M	1/25/2012	54	0.15					2.2635	2.0600	2.0375
TBILL 02.01.12	PIBL0311K229	2M	2/1/2012	61	0.17					2.2781	2.0775	2.0438
TBILL 02.08.12	PIBL1211B033	2M	2/8/2012	68	0.19					2.2927	2.0950	2.0500
TBILL 02.15.12	PIBL0311K238	2M	2/15/2012	75	0.21					2.3073	2.1125	2.0563
TBILL 02.22.12	PIBL1211B042	3M	2/22/2012	82	0.22					2.3219	2.1300	2.0625
TBILL 03.07.12*	PIBL1211C050	3M	3/7/2012	96	0.26	4.899000	1.2000	3:18:25 PM	1.1676	2.3512	2.1650	2.0750
TBILL 03.21.12	PIBL1211C069	4M	3/21/2012	110	0.30					2.2540	2.0629	1.9786
TBILL 04.04.12	PIBL1211D077	4M	4/4/2012	124	0.34					2.1569	1.9607	1.8821
TBILL 04.18.12	PIBL1211D086	5M	4/18/2012	138	0.38					2.0597	1.8586	1.7857
TBILL 05.02.12	PIBL1211E094	5M	5/2/2012	152	0.42	0.253000	1.1000	10:20:18 AM	1.1000	1.9626	1.7564	1.6893
TBILL 05.16.12	PIBL0611K044	5M	5/16/2012	166	0.45	7.492000	1.0500	2:29:35 PM	1.0500	1.8654	1.6543	1.5929
TBILL 06.13.12*	PIBL1211F128	6M	6/13/2012	194	0.53					1.6712	1.4500	1.4000
TBILL 06.27.12	PIBL1211F137	7M	6/27/2012	208	0.57					1.6838	1.4625	1.4125
TBILL 07.11.12	PIBL1211G145	8M	7/11/2012	222	0.61					1.6965	1.4750	1.4250
TBILL 08.08.12	PIBL1211H162	9M	8/8/2012	250	0.68					1.7219	1.5000	1.4500
TBILL 08.22.12	PIBL1211H171	9M	8/22/2012	264	0.72					1.7346	1.5125	1.4625
TBILL 09.05.12	PIBL1211I189	9M	9/5/2012	278	0.76	2.945000	2.2500	11:02:01 AM	2.2500	1.7473	1.5250	1.4750
TBILL 09.19.12	PIBL1211I198	10M	9/19/2012	292	0.80					1.7600	1.5375	1.4875
TBILL 10.17.12	PIBL1211J213	11M	10/17/2012	320	0.88					1.7854	1.5625	1.5125
TBILL 10.31.12*	PIBL1211K220	1Y	10/31/2012	334	0.92	0.334000	1.0250	11:04:47 AM	1.0250	1.7981	1.5750	1.5250