

Interpolated Bills  
December 12, 2011

Instrument Name	ISIN	Tenor	Maturity	Days	YRS	D. Vol (MM)	Last Yield	Traded Time	W. Ave	PDSI-F	PDSI-R1	PDSI-R2
TBILL 12.21.11	PIBL03111I197	<1M	12/21/2011	8	0.02					4.1175	4.0875	4.0875
TBILL 01.11.12	PIBL1211A016	1M	1/11/2012	29	0.08					2.9700	2.8500	2.8500
TBILL 01.25.12*	PIBL0611G030	1M	1/25/2012	43	0.12					2.2050	2.0250	2.0250
TBILL 02.01.12	PIBL0311K229	2M	2/1/2012	50	0.14					2.1401	1.9594	1.9750
TBILL 02.08.12	PIBL1211B033	2M	2/8/2012	57	0.16					2.0752	1.8938	1.9250
TBILL 02.15.12	PIBL0311K238	2M	2/15/2012	64	0.18	1.302000	1.0000	10:34:01 AM	1.0000	2.0103	1.8281	1.8750
TBILL 02.22.12	PIBL1211B042	2M	2/22/2012	71	0.19					1.9454	1.7625	1.8250
TBILL 03.07.12	PIBL1211C050	3M	3/7/2012	85	0.23	0.313000	1.5000	10:37:35 AM	1.5000	1.8156	1.6313	1.7250
TBILL 03.21.12*	PIBL1211C069	3M	3/21/2012	99	0.27					1.6858	1.5000	1.6250
TBILL 04.04.12	PIBL1211D077	4M	4/4/2012	113	0.31					1.6547	1.4667	1.6042
TBILL 04.18.12	PIBL1211D086	4M	4/18/2012	127	0.35					1.6236	1.4333	1.5833
TBILL 05.02.12	PIBL1211E094	5M	5/2/2012	141	0.39					1.5925	1.4000	1.5625
TBILL 05.16.12	PIBL0611K044	5M	5/16/2012	155	0.42					1.5614	1.3667	1.5417
TBILL 06.13.12*	PIBL1211F128	6M	6/13/2012	183	0.50					1.4992	1.3000	1.5000
TBILL 06.27.12	PIBL1211F137	7M	6/27/2012	197	0.54					1.5190	1.3200	1.5000
TBILL 07.11.12	PIBL1211G145	7M	7/11/2012	211	0.58					1.5388	1.3400	1.5000
TBILL 08.08.12	PIBL1211H162	8M	8/8/2012	239	0.65					1.5785	1.3800	1.5000
TBILL 08.22.12	PIBL1211H171	9M	8/22/2012	253	0.69					1.5983	1.4000	1.5000
TBILL 09.05.12	PIBL1211I189	9M	9/5/2012	267	0.73	2.512396	1.0000	10:26:47 AM	1.0000	1.6181	1.4200	1.5000
TBILL 09.19.12	PIBL1211I198	9M	9/19/2012	281	0.77					1.6379	1.4400	1.5000
TBILL 10.17.12	PIBL1211J213	10M	10/17/2012	309	0.85					1.6775	1.4800	1.5000
TBILL 10.31.12*	PIBL1211K220	1Y	10/31/2012	323	0.88					1.6973	1.5000	1.5000