

Interpolated Bills
December 02, 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	2	0.01					4.4391	4.4333	4.4333
TBILL 12.21.11	PIBL03111197	<1M	12/21/2011	16	0.04					3.5865	3.5000	3.5000
TBILL 01.11.12*	PIBL1211A016	1M	1/11/2012	37	0.10					2.3077	2.1000	2.1000
TBILL 01.25.12	PIBL0611G030	2M	1/25/2012	51	0.14					2.3062	2.1000	2.1000
TBILL 02.01.12	PIBL0311K229	2M	2/1/2012	58	0.16					2.3055	2.1000	2.1000
TBILL 02.08.12	PIBL1211B033	2M	2/8/2012	65	0.18					2.3048	2.1000	2.1000
TBILL 02.15.12	PIBL0311K238	2M	2/15/2012	72	0.20					2.3041	2.1000	2.1000
TBILL 02.22.12	PIBL1211B042	2M	2/22/2012	79	0.22					2.3034	2.1000	2.1000
TBILL 03.07.12*	PIBL1211C050	3M	3/7/2012	93	0.25	1.860000	1.1000	10:10:14 AM	1.1000	2.3019	2.1000	2.1000
TBILL 03.21.12	PIBL1211C069	4M	3/21/2012	107	0.29					2.2113	2.0071	2.0071
TBILL 04.04.12	PIBL1211D077	4M	4/4/2012	121	0.33					2.1206	1.9143	1.9143
TBILL 04.18.12	PIBL1211D086	5M	4/18/2012	135	0.37					2.0299	1.8214	1.8214
TBILL 05.02.12	PIBL1211E094	5M	5/2/2012	149	0.41					1.9393	1.7286	1.7286
TBILL 05.16.12	PIBL0611K044	5M	5/16/2012	163	0.45					1.8486	1.6357	1.6357
TBILL 06.13.12*	PIBL1211F128	6M	6/13/2012	191	0.52					1.6673	1.4500	1.4500
TBILL 06.27.12	PIBL1211F137	7M	6/27/2012	205	0.56					1.6763	1.4625	1.4600
TBILL 07.11.12	PIBL1211G145	7M	7/11/2012	219	0.60					1.6854	1.4750	1.4700
TBILL 08.08.12	PIBL1211H162	8M	8/8/2012	247	0.68					1.7035	1.5000	1.4900
TBILL 08.22.12	PIBL1211H171	9M	8/22/2012	261	0.72					1.7125	1.5125	1.5000
TBILL 09.05.12	PIBL1211I189	9M	9/5/2012	275	0.75					1.7215	1.5250	1.5100
TBILL 09.19.12	PIBL1211I198	10M	9/19/2012	289	0.79					1.7306	1.5375	1.5200
TBILL 10.17.12	PIBL1211J213	11M	10/17/2012	317	0.87					1.7487	1.5625	1.5400
TBILL 10.31.12*	PIBL1211K220	1Y	10/31/2012	331	0.91	0.110000	1.2000	2:31:17 PM	1.2000	1.7577	1.5750	1.5500