

Interpolated Bills  
December 22, 2011

Instrument Name	ISIN	Tenor	Maturity	Days	YRS	D. Vol (MM)	Last Yield	Traded Time	W. Ave	PDSI-F	PDSI-R1	PDSI-R2
TBILL 01.11.12	PIBL1211A016	<1M	1/11/2012	19	0.05					3.2236	3.1078	3.1050
TBILL 01.25.12*	PIBL0611G030	1M	1/25/2012	33	0.09					2.2308	2.0250	2.0200
TBILL 02.01.12	PIBL0311K229	1M	2/1/2012	40	0.11					2.1667	1.9594	1.9519
TBILL 02.08.12	PIBL1211B033	2M	2/8/2012	47	0.13					2.1027	1.8938	1.8837
TBILL 02.15.12	PIBL0311K238	2M	2/15/2012	54	0.15	9.212000	1.2000	11:11:12 AM	1.2000	2.0387	1.8281	1.8156
TBILL 02.22.12	PIBL1211B042	2M	2/22/2012	61	0.17					1.9746	1.7625	1.7475
TBILL 03.07.12	PIBL1211C050	2M	3/7/2012	75	0.21					1.8465	1.6313	1.6113
TBILL 03.14.12	PIBL0311L255	3M	3/14/2012	82	0.22	8.044000	1.2500	11:02:56 AM	1.0324	1.7825	1.5656	1.5431
TBILL 03.21.12*	PIBL1211C069	3M	3/21/2012	89	0.24					1.7185	1.5000	1.4750
TBILL 04.04.12	PIBL1211D077	4M	4/4/2012	103	0.28					1.7339	1.5179	1.4964
TBILL 04.18.12	PIBL1211D086	4M	4/18/2012	117	0.32					1.7493	1.5357	1.5179
TBILL 05.02.12	PIBL1211E094	5M	5/2/2012	131	0.36					1.7648	1.5536	1.5393
TBILL 05.16.12	PIBL0611K044	5M	5/16/2012	145	0.40					1.7802	1.5714	1.5607
TBILL 06.13.12	PIBL1211F128	6M	6/13/2012	173	0.47					1.8111	1.6071	1.6036
TBILL 06.27.12*	PIBL1211F137	6M	6/27/2012	187	0.51					1.8265	1.6250	1.6250
TBILL 07.11.12	PIBL1211G145	7M	7/11/2012	201	0.55	0.134000	1.8750	11:17:13 AM	1.8750	1.8150	1.6111	1.6106
TBILL 08.08.12	PIBL1211H162	8M	8/8/2012	229	0.63					1.7918	1.5833	1.5817
TBILL 08.22.12	PIBL1211H171	8M	8/22/2012	243	0.67					1.7802	1.5694	1.5672
TBILL 09.05.12	PIBL1211I189	9M	9/5/2012	257	0.70					1.7686	1.5556	1.5528
TBILL 09.19.12	PIBL1211I198	9M	9/19/2012	271	0.74					1.7571	1.5417	1.5383
TBILL 10.17.12	PIBL1211J213	10M	10/17/2012	299	0.82					1.7339	1.5139	1.5094
TBILL 10.31.12*	PIBL1211K220	1Y	10/31/2012	313	0.86					1.7223	1.5000	1.4950