

Interpolated Bills
December 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 01.11.12	PIBL1211A016	<1M	1/11/2012	13	0.04	0.703000	2.7500	9:53:35 AM	2.7500	3.6056	3.5000	3.4818
TBILL 01.25.12	PIBL0611G030	1M	1/25/2012	27	0.07	0.010003	1.1250	3:06:44 PM	1.1250	2.5621	2.3333	2.2939
TBILL 02.01.12*	PIBL0311K229	1M	2/1/2012	34	0.09					2.0404	1.7500	1.7000
TBILL 02.08.12	PIBL1211B033	1M	2/8/2012	41	0.11					1.9979	1.7167	1.6722
TBILL 02.15.12	PIBL0311K238	2M	2/15/2012	48	0.13					1.9554	1.6833	1.6444
TBILL 02.22.12	PIBL1211B042	2M	2/22/2012	55	0.15					1.9129	1.6500	1.6167
TBILL 03.07.12	PIBL1211C050	2M	3/7/2012	69	0.19	150.592000	1.2500	4:14:34 PM	1.2529	1.8280	1.5833	1.5611
TBILL 03.14.12	PIBL0311L255	2M	3/14/2012	76	0.21	290.698895	1.2500	4:14:08 PM	1.2500	1.7855	1.5500	1.5333
TBILL 03.21.12	PIBL1211C069	3M	3/21/2012	83	0.23					1.7430	1.5167	1.5056
TBILL 04.04.12*	PIBL1211D077	3M	4/4/2012	97	0.27					1.6581	1.4500	1.4500
TBILL 04.18.12	PIBL1211D086	4M	4/18/2012	111	0.30	0.573000	1.8750	9:52:39 AM	1.8750	1.6747	1.4667	1.4667
TBILL 05.02.12	PIBL1211E094	4M	5/2/2012	125	0.34	1.136000	1.8750	9:52:53 AM	1.8750	1.6914	1.4833	1.4833
TBILL 05.16.12	PIBL0611K044	5M	5/16/2012	139	0.38					1.7081	1.5000	1.5000
TBILL 06.13.12	PIBL1211F128	5M	6/13/2012	167	0.46					1.7414	1.5333	1.5333
TBILL 06.27.12*	PIBL1211F137	6M	6/27/2012	181	0.50					1.7581	1.5500	1.5500
TBILL 07.11.12	PIBL1211G145	7M	7/11/2012	195	0.53	1.472000	2.0000	10:13:08 AM	2.0000	1.7859	1.5778	1.5750
TBILL 08.08.12	PIBL1211H162	8M	8/8/2012	223	0.61					1.8417	1.6333	1.6250
TBILL 08.22.12	PIBL1211H171	8M	8/22/2012	237	0.65					1.8695	1.6611	1.6500
TBILL 09.05.12	PIBL1211I189	9M	9/5/2012	251	0.69					1.8974	1.6889	1.6750
TBILL 09.19.12	PIBL1211I198	9M	9/19/2012	265	0.73					1.9253	1.7167	1.7000
TBILL 10.17.12	PIBL1211J213	10M	10/17/2012	293	0.80					1.9810	1.7722	1.7500
TBILL 10.31.12*	PIBL1211K220	1Y	10/31/2012	307	0.84	10.140000	1.2500	12:09:17 PM	1.1438	2.0088	1.8000	1.7750