

Interpolated Bills  
December 08, 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	12	0.03					3.7166	3.6449	3.6449
TBILL 01.11.12*	PIBL1211A016	1M	1/11/2012	33	0.09	27.000000	2.0000	11:07:40 AM	2.0000	2.2209	2.0125	2.0125
TBILL 01.25.12	PIBL0611G030	2M	1/25/2012	47	0.13					2.0924	1.8881	1.8840
TBILL 02.01.12	PIBL0311K229	2M	2/1/2012	54	0.15	389.130000	1.5000	3:15:25 PM	1.5000	2.0282	1.8259	1.8198
TBILL 02.08.12	PIBL1211B033	2M	2/8/2012	61	0.17	45.000000	1.5000	3:15:57 PM	1.5000	1.9640	1.7638	1.7555
TBILL 02.15.12	PIBL0311K238	2M	2/15/2012	68	0.19					1.8998	1.7016	1.6913
TBILL 02.22.12	PIBL1211B042	2M	2/22/2012	75	0.21	2.500000	0.8500	11:09:09 AM	0.8500	1.8355	1.6394	1.6270
TBILL 03.07.12*	PIBL1211C050	3M	3/7/2012	89	0.24	6.560000	1.2000	2:45:29 PM	1.0088	1.7071	1.5150	1.4985
TBILL 03.21.12	PIBL1211C069	4M	3/21/2012	103	0.28					1.6798	1.4879	1.4701
TBILL 04.04.12	PIBL1211D077	4M	4/4/2012	117	0.32	3.116000	1.1500	10:51:08 AM	1.2746	1.6526	1.4607	1.4418
TBILL 04.18.12	PIBL1211D086	5M	4/18/2012	131	0.36					1.6253	1.4336	1.4134
TBILL 05.02.12	PIBL1211E094	5M	5/2/2012	145	0.40					1.5980	1.4064	1.3851
TBILL 05.16.12	PIBL0611K044	5M	5/16/2012	159	0.44					1.5708	1.3793	1.3567
TBILL 06.13.12*	PIBL1211F128	6M	6/13/2012	187	0.51					1.5163	1.3250	1.3000
TBILL 06.27.12	PIBL1211F137	7M	6/27/2012	201	0.55					1.5357	1.3425	1.3197
TBILL 07.11.12	PIBL1211G145	7M	7/11/2012	215	0.59					1.5551	1.3600	1.3395
TBILL 08.08.12	PIBL1211H162	8M	8/8/2012	243	0.67					1.5939	1.3950	1.3790
TBILL 08.22.12	PIBL1211H171	9M	8/22/2012	257	0.70					1.6133	1.4125	1.3987
TBILL 09.05.12	PIBL1211I189	9M	9/5/2012	271	0.74					1.6328	1.4300	1.4185
TBILL 09.19.12	PIBL1211I198	10M	9/19/2012	285	0.78					1.6522	1.4475	1.4382
TBILL 10.17.12	PIBL1211J213	11M	10/17/2012	313	0.86					1.6910	1.4825	1.4777
TBILL 10.31.12*	PIBL1211K220	1Y	10/31/2012	327	0.90	1.511000	1.1000	10:45:43 AM	1.1000	1.7104	1.5000	1.4975