

Interpolated Bills
December 09, 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	PIBL03111197	<1M	12/21/2011	9	0.02					4.0816	4.0442	4.0395
TBILL 01.11.12	PIBL1211A016	1M	1/11/2012	30	0.08					2.9833	2.8477	2.8308
TBILL 01.25.12*	PIBL0611G030	1M	1/25/2012	44	0.12	2.130343	3.0000	9:15:21 AM	3.0000	2.2512	2.0500	2.0250
TBILL 02.01.12	PIBL0311K229	2M	2/1/2012	51	0.14					2.1831	1.9812	1.9594
TBILL 02.08.12	PIBL1211B033	2M	2/8/2012	58	0.16					2.1151	1.9125	1.8938
TBILL 02.15.12	PIBL0311K238	2M	2/15/2012	65	0.18	80.000000	2.2500	9:59:29 AM	2.2500	2.0471	1.8437	1.8281
TBILL 02.22.12	PIBL1211B042	2M	2/22/2012	72	0.20					1.9790	1.7750	1.7625
TBILL 03.07.12	PIBL1211C050	3M	3/7/2012	86	0.24					1.8430	1.6375	1.6313
TBILL 03.21.12*	PIBL1211C069	3M	3/21/2012	100	0.27					1.7069	1.5000	1.5000
TBILL 04.04.12	PIBL1211D077	4M	4/4/2012	114	0.31					1.6762	1.4708	1.4667
TBILL 04.18.12	PIBL1211D086	4M	4/18/2012	128	0.35					1.6455	1.4417	1.4333
TBILL 05.02.12	PIBL1211E094	5M	5/2/2012	142	0.39					1.6148	1.4125	1.4000
TBILL 05.16.12	PIBL0611K044	5M	5/16/2012	156	0.43					1.5841	1.3833	1.3667
TBILL 06.13.12*	PIBL1211F128	6M	6/13/2012	184	0.50					1.5227	1.3250	1.3000
TBILL 06.27.12	PIBL1211F137	7M	6/27/2012	198	0.54					1.5413	1.3425	1.3200
TBILL 07.11.12	PIBL1211G145	7M	7/11/2012	212	0.58					1.5599	1.3600	1.3400
TBILL 08.08.12	PIBL1211H162	8M	8/8/2012	240	0.66					1.5972	1.3950	1.3800
TBILL 08.22.12	PIBL1211H171	9M	8/22/2012	254	0.70					1.6158	1.4125	1.4000
TBILL 09.05.12	PIBL1211I189	9M	9/5/2012	268	0.73					1.6344	1.4300	1.4200
TBILL 09.19.12	PIBL1211I198	9M	9/19/2012	282	0.77					1.6530	1.4475	1.4400
TBILL 10.17.12	PIBL1211J213	10M	10/17/2012	310	0.85					1.6902	1.4825	1.4800
TBILL 10.31.12*	PIBL1211K220	1Y	10/31/2012	324	0.89					1.7088	1.5000	1.5000