

Interpolated Bills  
January 20, 2012

Instrument Name	ISIN	Tenor	Maturity	Days	YRS	D. Vol (MM)	Last Yield	Traded Time	W. Ave	PDSI-F	PDSI-R1	PDSI-R2
TBILL 01.25.12	PIBL0611G030	<1M	1/25/2012	1						4.2500	4.2500	4.2500
TBILL 02.01.12	PIBL0311K229	<1M	2/1/2012	8	0.02					3.8628	3.8292	3.8275
TBILL 02.08.12	PIBL1211B033	<1M	2/8/2012	15	0.04					3.4755	3.4083	3.4050
TBILL 02.15.12	PIBL0311K238	<1M	2/15/2012	22	0.06					3.0883	2.9875	2.9825
TBILL 02.22.12	PIBL1211B042	1M	2/22/2012	29	0.08					2.7010	2.5667	2.5600
TBILL 03.07.12*	PIBL1211C050	1M	3/7/2012	43	0.12	1.800000	1.3500	2:50:55 PM	1.3500	1.9265	1.7250	1.7150
TBILL 03.14.12	PIBL0311L255	2M	3/14/2012	50	0.14					1.8941	1.6906	1.6813
TBILL 03.21.12	PIBL1211C069	2M	3/21/2012	57	0.16					1.8617	1.6563	1.6475
TBILL 04.04.12	PIBL1211D077	2M	4/4/2012	71	0.19					1.7969	1.5875	1.5800
TBILL 04.11.12	PIBL0312A013	2M	4/11/2012	78	0.21	30.000000	1.4250	10:24:48 AM	1.4250	1.7645	1.5531	1.5463
TBILL 04.18.12	PIBL1211D086	3M	4/18/2012	85	0.23					1.7321	1.5188	1.5125
TBILL 05.02.12*	PIBL1211E094	3M	5/2/2012	99	0.27					1.6673	1.4500	1.4450
TBILL 05.16.12	PIBL0611K044	4M	5/16/2012	113	0.31					1.7348	1.5179	1.5129
TBILL 06.13.12	PIBL1211F128	5M	6/13/2012	141	0.39					1.8699	1.6536	1.6486
TBILL 06.27.12	PIBL1211F137	5M	6/27/2012	155	0.42					1.9374	1.7214	1.7164
TBILL 07.11.12	PIBL1211G145	5M	7/11/2012	169	0.46	256.132681	1.8000	10:42:46 AM	1.8263	2.0049	1.7893	1.7843
TBILL 08.08.12*	PIBL1211H162	6M	8/8/2012	197	0.54					2.1400	1.9250	1.9200
TBILL 08.22.12	PIBL1211H171	7M	8/22/2012	211	0.58					2.1468	1.9341	1.9272
TBILL 09.05.12	PIBL1211I189	8M	9/5/2012	225	0.62					2.1536	1.9432	1.9345
TBILL 09.19.12	PIBL1211I198	8M	9/19/2012	239	0.65					2.1605	1.9523	1.9417
TBILL 10.17.12	PIBL1211J213	9M	10/17/2012	267	0.73					2.1741	1.9705	1.9561
TBILL 10.31.12	PIBL1211K220	9M	10/31/2012	281	0.77					2.1809	1.9795	1.9634
TBILL 01.09.13*	PIBL1212A014	1Y	1/9/2013	351	0.96	30.000000	1.9150	3:37:55 PM	1.9150	2.2150	2.0250	1.9995