

Interpolated Bills  
January 24, 2012

Instrument Name	ISIN	Tenor	Maturity	Days	YRS	D. Vol (MM)	Last Yield	Traded Time	W. Ave	PDSI-F	PDSI-R1	PDSI-R2
TBILL 02.01.12	PIBL0311K229	<1M	2/1/2012	7	0.02					3.9147	3.8841	3.9024
TBILL 02.08.12	PIBL1211B033	<1M	2/8/2012	14	0.04					3.5235	3.4573	3.4970
TBILL 02.15.12	PIBL0311K238	<1M	2/15/2012	21	0.06					3.1324	3.0305	3.0915
TBILL 02.22.12	PIBL1211B042	1M	2/22/2012	28	0.08	0.010004	1.2500	3:36:21 PM	1.2500	2.7412	2.6037	2.6860
TBILL 03.07.12*	PIBL1211C050	1M	3/7/2012	42	0.12	1.286000	1.4250	3:17:07 PM	1.4250	1.9588	1.7500	1.8750
TBILL 03.14.12	PIBL0311L255	2M	3/14/2012	49	0.13	5.968000	1.2500	3:05:04 PM	1.2500	1.9269	1.7188	1.8312
TBILL 03.21.12	PIBL1211C069	2M	3/21/2012	56	0.15					1.8949	1.6875	1.7875
TBILL 04.04.12	PIBL1211D077	2M	4/4/2012	70	0.19					1.8310	1.6250	1.7000
TBILL 04.11.12	PIBL0312A013	2M	4/11/2012	77	0.21	36.699000	1.2500	3:58:50 PM	1.2500	1.7990	1.5938	1.6562
TBILL 04.18.12	PIBL1211D086	3M	4/18/2012	84	0.23	1.012000	1.3750	3:21:58 PM	1.2989	1.7670	1.5625	1.6125
TBILL 05.02.12*	PIBL1211E094	3M	5/2/2012	98	0.27					1.7031	1.5000	1.5250
TBILL 05.16.12	PIBL0611K044	4M	5/16/2012	112	0.31					1.7720	1.5679	1.6143
TBILL 06.13.12	PIBL1211F128	5M	6/13/2012	140	0.38					1.9099	1.7036	1.7929
TBILL 06.27.12	PIBL1211F137	5M	6/27/2012	154	0.42					1.9789	1.7714	1.8821
TBILL 07.11.12	PIBL1211G145	5M	7/11/2012	168	0.46	5.922000	1.6252	3:17:55 PM	1.6252	2.0479	1.8393	1.9714
TBILL 08.08.12*	PIBL1211H162	6M	8/8/2012	196	0.54					2.1858	1.9750	2.1500
TBILL 08.22.12	PIBL1211H171	7M	8/22/2012	210	0.58					2.1915	1.9818	2.1361
TBILL 09.05.12	PIBL1211I189	8M	9/5/2012	224	0.61					2.1973	1.9886	2.1222
TBILL 09.19.12	PIBL1211I198	8M	9/19/2012	238	0.65					2.2031	1.9955	2.1082
TBILL 10.17.12	PIBL1211J213	9M	10/17/2012	266	0.73					2.2146	2.0091	2.0804
TBILL 10.31.12	PIBL1211K220	9M	10/31/2012	280	0.77	22.533232	1.5500	11:15:15 AM	1.5500	2.2204	2.0159	2.0665
TBILL 01.09.13*	PIBL1212A014	1Y	1/9/2013	350	0.96	82.027405	1.9000	2:44:06 PM	1.9969	2.2492	2.0500	1.9969