

Interpolated Bills
February 14, 2012

Instrument Name	ISIN	Tenor	Maturity	Days	YRS	D. Vol (MM)	Last Yield	Traded Time	W. Ave	PDSI-F	PDSI-R1	PDSI-R2
TBILL 02.22.12	PIBL1211B042	<1M	2/22/2012	7	0.02					3.8492	3.8150	3.8141
TBILL 03.07.12	PIBL1211C050	<1M	3/7/2012	21	0.06					2.9140	2.8000	2.7971
TBILL 03.14.12	PIBL0311L255	1M	3/14/2012	28	0.08					2.4464	2.2925	2.2885
TBILL 03.21.12*	PIBL1211C069	1M	3/21/2012	35	0.10					1.9788	1.7850	1.7800
TBILL 04.04.12	PIBL1211D077	2M	4/4/2012	49	0.13					1.9936	1.8011	1.7850
TBILL 04.11.12	PIBL0312A013	2M	4/11/2012	56	0.15					2.0010	1.8092	1.7875
TBILL 04.18.12	PIBL1211D086	2M	4/18/2012	63	0.17					2.0084	1.8172	1.7900
TBILL 04.25.12	PIBL0312A022	2M	4/25/2012	70	0.19	8.000000	1.5500	10:42:01 AM	1.5500	2.0158	1.8253	1.7925
TBILL 05.02.12	PIBL1211E094	2M	5/2/2012	77	0.21					2.0232	1.8334	1.7950
TBILL 05.09.12	PIBL0312B030	3M	5/9/2012	84	0.23	13.454000	1.6500	11:24:59 AM	1.6500	2.0306	1.8414	1.7975
TBILL 05.16.12*	PIBL0611K044	3M	5/16/2012	91	0.25					2.0380	1.8495	1.8000
TBILL 06.13.12	PIBL1211F128	4M	6/13/2012	119	0.33					2.1802	1.9925	1.9320
TBILL 06.27.12	PIBL1211F137	5M	6/27/2012	133	0.36					2.2513	2.0640	1.9979
TBILL 07.11.12	PIBL1211G145	5M	7/11/2012	147	0.40					2.3224	2.1355	2.0639
TBILL 07.25.12	PIBL1211G154	5M	7/25/2012	161	0.44					2.3935	2.2070	2.1299
TBILL 08.08.12	PIBL1211H162	6M	8/8/2012	175	0.48	35.000000	2.3750	9:43:50 AM	2.3750	2.4647	2.2785	2.1959
TBILL 08.22.12*	PIBL1211H171	6M	8/22/2012	189	0.52	333.515000	2.2500	3:58:43 PM	2.2500	2.5358	2.3500	2.2619
TBILL 09.05.12	PIBL1211I189	7M	9/5/2012	203	0.56					2.5489	2.3625	2.2712
TBILL 09.19.12	PIBL1211I198	7M	9/19/2012	217	0.59					2.5621	2.3750	2.2805
TBILL 10.17.12	PIBL1211J213	8M	10/17/2012	245	0.67	160.000000	2.3000	3:59:11 PM	2.3000	2.5883	2.4000	2.2992
TBILL 10.31.12	PIBL1211K220	9M	10/31/2012	259	0.71					2.6015	2.4125	2.3085
TBILL 01.09.13	PIBL1212A014	11M	1/9/2013	329	0.90					2.6672	2.4750	2.3551
TBILL 02.06.13*	PIBL1212B031	1Y	2/6/2013	357	0.98	86.377824	2.3750	4:05:47 PM	2.3738	2.6935	2.5000	2.3738