

Interpolated Bills
February 21, 2012

Instrument Name	ISIN	Tenor	Maturity	Days	YRS	D. Vol (MM)	Last Yield	Traded Time	W. Ave	PDSI-F	PDSI-R1	PDSI-R2
TBILL 03.07.12	PIBL1211C050	<1M	3/7/2012	14	0.04					3.5991	3.5366	3.5366
TBILL 03.14.12	PIBL0311L255	<1M	3/14/2012	21	0.06					3.2487	3.1524	3.1524
TBILL 03.21.12	PIBL1211C069	1M	3/21/2012	28	0.08	1.600000	1.6500	11:18:49 AM	1.6500	2.8982	2.7683	2.7683
TBILL 04.04.12*	PIBL1211D077	1M	4/4/2012	42	0.12					2.1973	2.0000	2.0000
TBILL 04.11.12	PIBL0312A013	2M	4/11/2012	49	0.13	4.000000	1.5000	9:00:36 AM	1.5000	2.1965	2.0000	2.0000
TBILL 04.18.12	PIBL1211D086	2M	4/18/2012	56	0.15					2.1957	2.0000	2.0000
TBILL 04.25.12	PIBL0312A022	2M	4/25/2012	63	0.17					2.1948	2.0000	2.0000
TBILL 05.02.12	PIBL1211E094	2M	5/2/2012	70	0.19	0.500000	2.0500	2:48:42 PM	2.0500	2.1940	2.0000	2.0000
TBILL 05.09.12	PIBL0312B030	2M	5/9/2012	77	0.21					2.1932	2.0000	2.0000
TBILL 05.16.12	PIBL0611K044	3M	5/16/2012	84	0.23					2.1924	2.0000	2.0000
TBILL 05.23.12*	PIBL0312B049	3M	5/23/2012	91	0.25	1.003084	1.8500	10:58:21 AM	1.8500	2.1915	2.0000	2.0000
TBILL 06.13.12	PIBL1211F128	4M	6/13/2012	112	0.31					2.3225	2.1327	2.0805
TBILL 06.27.12	PIBL1211F137	4M	6/27/2012	126	0.35					2.4097	2.2212	2.1341
TBILL 07.11.12	PIBL1211G145	5M	7/11/2012	140	0.38					2.4970	2.3096	2.1878
TBILL 07.25.12	PIBL1211G154	5M	7/25/2012	154	0.42	80.876000	2.0000	3:52:49 PM	2.0000	2.5843	2.3981	2.2414
TBILL 08.08.12	PIBL1211H162	5M	8/8/2012	168	0.46					2.6716	2.4865	2.2950
TBILL 08.22.12*	PIBL1211H171	6M	8/22/2012	182	0.50	167.917912	2.3500	4:14:57 PM	2.3487	2.7588	2.5750	2.3487
TBILL 09.05.12	PIBL1211I189	7M	9/5/2012	196	0.54					2.7749	2.5904	2.3614
TBILL 09.19.12	PIBL1211I198	7M	9/19/2012	210	0.58					2.7910	2.6058	2.3741
TBILL 10.17.12	PIBL1211J213	8M	10/17/2012	238	0.65					2.8231	2.6365	2.3996
TBILL 10.31.12	PIBL1211K220	9M	10/31/2012	252	0.69					2.8392	2.6519	2.4123
TBILL 01.09.13	PIBL1212A014	11M	1/9/2013	322	0.88					2.9195	2.7288	2.4760
TBILL 02.06.13	PIBL1212B031	1Y	2/6/2013	350	0.96	11.748000	2.4250	3:36:02 PM	2.4222	2.9516	2.7596	2.5014
TBILL 02.20.13*	PIBL1212B040	1Y	2/20/2013	364	1.00	61.085292	2.5500	4:10:07 PM	2.5319	2.9677	2.7750	2.5142