

Interpolated Bills
February 22, 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	13	0.04	1.013008	1.3500	3:00:27 PM	1.3500	3.6319	3.5750	3.5750
TBILL 03.14.12	PIBL0311L255	<1M	3/14/2012	20	0.05					3.2713	3.1812	3.1812
TBILL 03.21.12	PIBL1211C069	1M	3/21/2012	27	0.07					2.9108	2.7875	2.7875
TBILL 04.04.12*	PIBL1211D077	1M	4/4/2012	41	0.11					2.1896	2.0000	2.0000
TBILL 04.11.12	PIBL0312A013	2M	4/11/2012	48	0.13					2.1899	2.0000	1.9839
TBILL 04.18.12	PIBL1211D086	2M	4/18/2012	55	0.15					2.1902	2.0000	1.9679
TBILL 04.25.12	PIBL0312A022	2M	4/25/2012	62	0.17	8.600000	1.5500	9:40:04 AM	1.5174	2.1904	2.0000	1.9518
TBILL 05.02.12	PIBL1211E094	2M	5/2/2012	69	0.19					2.1907	2.0000	1.9357
TBILL 05.09.12	PIBL0312B030	2M	5/9/2012	76	0.21					2.1910	2.0000	1.9196
TBILL 05.16.12	PIBL0611K044	3M	5/16/2012	83	0.23					2.1913	2.0000	1.9036
TBILL 05.23.12*	PIBL0312B049	3M	5/23/2012	90	0.25	500.000000	1.8750	2:41:56 PM	1.8875	2.1915	2.0000	1.8875
TBILL 06.13.12	PIBL1211F128	4M	6/13/2012	111	0.30					2.3208	2.1304	1.9826
TBILL 06.27.12	PIBL1211F137	4M	6/27/2012	125	0.34					2.4069	2.2173	2.0461
TBILL 07.11.12	PIBL1211G145	5M	7/11/2012	139	0.38	3.187000	1.8000	3:48:53 PM	1.8000	2.4931	2.3042	2.1095
TBILL 07.25.12	PIBL1211G154	5M	7/25/2012	153	0.42	11.432000	2.0000	3:58:21 PM	2.0000	2.5792	2.3912	2.1730
TBILL 08.08.12	PIBL1211H162	5M	8/8/2012	167	0.46	20.868000	2.2100	3:40:45 PM	2.2002	2.6654	2.4781	2.2364
TBILL 08.22.12*	PIBL1211H171	6M	8/22/2012	181	0.50	476.662000	2.3000	2:43:07 PM	2.2998	2.7515	2.5650	2.2998
TBILL 09.05.12	PIBL1211I189	7M	9/5/2012	195	0.53					2.7706	2.5738	2.3267
TBILL 09.19.12	PIBL1211I198	7M	9/19/2012	209	0.57					2.7896	2.5827	2.3535
TBILL 10.17.12	PIBL1211J213	8M	10/17/2012	237	0.65	2.153500	2.2000	11:00:39 AM	2.2000	2.8276	2.6003	2.4072
TBILL 10.31.12	PIBL1211K220	9M	10/31/2012	251	0.69					2.8467	2.6092	2.4340
TBILL 01.09.13	PIBL1212A014	11M	1/9/2013	321	0.88					2.9418	2.6533	2.5682
TBILL 02.06.13	PIBL1212B031	1Y	2/6/2013	349	0.96	18.209819	2.5000	3:40:03 PM	2.4124	2.9798	2.6710	2.6218
TBILL 02.20.13*	PIBL1212B040	1Y	2/20/2013	363	0.99	217.010762	2.5500	3:58:07 PM	2.6685	2.9988	2.6798	2.6487