

Interpolated Bills  
February 23, 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	12	0.03	553.331000	2.1250	11:38:23 AM	2.1340	3.7010	3.6506	3.6436
TBILL 03.14.12	PIBL0311L255	<1M	3/14/2012	19	0.05					3.3516	3.2692	3.2577
TBILL 03.21.12	PIBL1211C069	1M	3/21/2012	26	0.07					3.0022	2.8878	2.8718
TBILL 04.04.12*	PIBL1211D077	1M	4/4/2012	40	0.11					2.3035	2.1250	2.1000
TBILL 04.11.12	PIBL0312A013	2M	4/11/2012	47	0.13					2.3069	2.1286	2.0714
TBILL 04.18.12	PIBL1211D086	2M	4/18/2012	54	0.15					2.3103	2.1321	2.0429
TBILL 04.25.12	PIBL0312A022	2M	4/25/2012	61	0.17					2.3137	2.1357	2.0143
TBILL 05.02.12	PIBL1211E094	2M	5/2/2012	68	0.19					2.3171	2.1393	1.9857
TBILL 05.09.12	PIBL0312B030	2M	5/9/2012	75	0.21	0.307000	1.5000	11:22:40 AM	1.5000	2.3205	2.1429	1.9571
TBILL 05.16.12	PIBL0611K044	3M	5/16/2012	82	0.22					2.3239	2.1464	1.9286
TBILL 05.23.12*	PIBL0312B049	3M	5/23/2012	89	0.24	77.697698	1.9000	12:15:31 PM	1.9000	2.3273	2.1500	1.9000
TBILL 06.13.12	PIBL1211F128	4M	6/13/2012	110	0.30					2.4246	2.2458	1.9981
TBILL 06.27.12	PIBL1211F137	4M	6/27/2012	124	0.34					2.4894	2.3096	2.0635
TBILL 07.11.12	PIBL1211G145	5M	7/11/2012	138	0.38	3.280000	3.0000	3:57:54 PM	3.0000	2.5543	2.3735	2.1288
TBILL 07.25.12	PIBL1211G154	5M	7/25/2012	152	0.42					2.6191	2.4373	2.1942
TBILL 08.08.12	PIBL1211H162	5M	8/8/2012	166	0.45	1.103000	2.0000	2:26:52 PM	2.0000	2.6840	2.5012	2.2596
TBILL 08.22.12*	PIBL1211H171	6M	8/22/2012	180	0.49	50.000000	2.3250	12:08:03 PM	2.3250	2.7488	2.5650	2.3250
TBILL 09.05.12	PIBL1211I189	7M	9/5/2012	194	0.53					2.7783	2.5946	2.3489
TBILL 09.19.12	PIBL1211I198	7M	9/19/2012	208	0.57					2.8077	2.6242	2.3728
TBILL 10.17.12	PIBL1211J213	8M	10/17/2012	236	0.65					2.8667	2.6835	2.4206
TBILL 10.31.12	PIBL1211K220	9M	10/31/2012	250	0.68					2.8961	2.7131	2.4445
TBILL 01.09.13	PIBL1212A014	11M	1/9/2013	320	0.88					3.0435	2.8612	2.5640
TBILL 02.06.13	PIBL1212B031	1Y	2/6/2013	348	0.95	45.000000	2.6750	12:07:24 PM	2.6750	3.1024	2.9204	2.6118
TBILL 02.20.13*	PIBL1212B040	1Y	2/20/2013	362	0.99	11.200000	2.4500	10:53:51 AM	2.4777	3.1319	2.9500	2.6357