

Interpolated Bills
February 27, 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	8	0.02	688.000000	2.0750	2:49:28 PM	2.0750	3.8491	3.8150	3.8150
TBILL 03.14.12	PIBL0311L255	<1M	3/14/2012	15	0.04					3.4482	3.3800	3.3800
TBILL 03.21.12	PIBL1211C069	<1M	3/21/2012	22	0.06	0.566348	1.0000	10:34:47 AM	1.0000	3.0472	2.9450	2.9450
TBILL 04.04.12*	PIBL1211D077	1M	4/4/2012	36	0.10	0.312000	2.5000	11:32:32 AM	2.5000	2.2454	2.0750	2.0750
TBILL 04.11.12	PIBL0312A013	1M	4/11/2012	43	0.12					2.2534	2.0464	2.0501
TBILL 04.18.12	PIBL1211D086	2M	4/18/2012	50	0.14					2.2613	2.0179	2.0252
TBILL 04.25.12	PIBL0312A022	2M	4/25/2012	57	0.16	1.450566	1.2500	10:33:26 AM	1.2500	2.2693	1.9893	2.0003
TBILL 05.02.12	PIBL1211E094	2M	5/2/2012	64	0.18	0.205000	3.0000	11:32:45 AM	3.0000	2.2773	1.9607	1.9754
TBILL 05.09.12	PIBL0312B030	2M	5/9/2012	71	0.19					2.2852	1.9321	1.9505
TBILL 05.16.12	PIBL0611K044	2M	5/16/2012	78	0.21					2.2932	1.9036	1.9256
TBILL 05.23.12*	PIBL0312B049	3M	5/23/2012	85	0.23	486.304314	2.1250	4:03:58 PM	1.9007	2.3012	1.8750	1.9007
TBILL 06.13.12	PIBL1211F128	4M	6/13/2012	106	0.29					2.3172	1.9650	1.9856
TBILL 06.27.12	PIBL1211F137	4M	6/27/2012	120	0.33					2.3279	2.0250	2.0421
TBILL 07.11.12	PIBL1211G145	5M	7/11/2012	134	0.37	1.143689	1.4000	10:32:26 AM	1.4000	2.3387	2.0850	2.0987
TBILL 07.25.12	PIBL1211G154	5M	7/25/2012	148	0.41					2.3494	2.1450	2.1553
TBILL 08.08.12	PIBL1211H162	5M	8/8/2012	162	0.44					2.3601	2.2050	2.2119
TBILL 08.22.12	PIBL1211H171	6M	8/22/2012	176	0.48	558.515000	2.3250	8:48:58 AM	2.3250	2.3708	2.2650	2.2684
TBILL 09.05.12*	PIBL1211I189	6M	9/5/2012	190	0.52					2.3815	2.3250	2.3250
TBILL 09.19.12	PIBL1211I198	7M	9/19/2012	204	0.56					2.4450	2.3521	2.3521
TBILL 10.17.12	PIBL1211J213	8M	10/17/2012	232	0.64	40.000000	2.4000	8:50:18 AM	2.4000	2.5720	2.4063	2.4062
TBILL 10.31.12	PIBL1211K220	8M	10/31/2012	246	0.67					2.6355	2.4333	2.4333
TBILL 01.09.13	PIBL1212A014	11M	1/9/2013	316	0.87					2.9530	2.5687	2.5686
TBILL 02.06.13	PIBL1212B031	1Y	2/6/2013	344	0.94					3.0800	2.6229	2.6228
TBILL 02.20.13*	PIBL1212B040	1Y	2/20/2013	358	0.98	150.250000	2.5500	3:11:20 PM	2.6498	3.1435	2.6500	2.6498