

Interpolated Bills
March 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 04.04.12	PIBL1211D077	<1M	4/4/2012	7	0.02					3.7453	3.7132	3.7132
TBILL 04.11.12	PIBL0312A013	<1M	4/11/2012	14	0.04					3.4482	3.3787	3.3787
TBILL 04.18.12	PIBL1211D086	<1M	4/18/2012	21	0.06					3.1511	3.0441	3.0441
TBILL 04.25.12	PIBL0312A022	1M	4/25/2012	28	0.08					2.8540	2.7096	2.7096
TBILL 05.02.12*	PIBL1211E094	1M	5/2/2012	35	0.10					2.5569	2.3750	2.3750
TBILL 05.09.12	PIBL0312B030	1M	5/9/2012	42	0.12					2.5572	2.3750	2.3750
TBILL 05.16.12	PIBL0611K044	2M	5/16/2012	49	0.13					2.5574	2.3750	2.3750
TBILL 05.23.12	PIBL0312B049	2M	5/23/2012	56	0.15					2.5576	2.3750	2.3750
TBILL 06.06.12	PIBL0312C057	2M	6/6/2012	70	0.19					2.5581	2.3750	2.3750
TBILL 06.13.12	PIBL1211F128	2M	6/13/2012	77	0.21					2.5584	2.3750	2.3750
TBILL 06.20.12	PIBL0312C066	3M	6/20/2012	84	0.23					2.5586	2.3750	2.3750
TBILL 06.27.12*	PIBL1211F137	3M	6/27/2012	91	0.25					2.5588	2.3750	2.3750
TBILL 07.11.12	PIBL1211G145	4M	7/11/2012	105	0.29					2.5592	2.3750	2.3756
TBILL 07.25.12	PIBL1211G154	4M	7/25/2012	119	0.33					2.5595	2.3750	2.3761
TBILL 08.08.12	PIBL1211H162	5M	8/8/2012	133	0.36	220.251000	2.1250	3:22:30 PM	2.1250	2.5598	2.3750	2.3767
TBILL 08.22.12	PIBL1211H171	5M	8/22/2012	147	0.40	0.203000	3.0000	8:58:54 AM	3.0000	2.5601	2.3750	2.3773
TBILL 09.05.12	PIBL1211I189	5M	9/5/2012	161	0.44					2.5604	2.3750	2.3779
TBILL 09.19.12*	PIBL1211I198	6M	9/19/2012	175	0.48					2.5608	2.3750	2.3784
TBILL 10.17.12	PIBL1211J213	7M	10/17/2012	203	0.56					2.6540	2.4712	2.4741
TBILL 10.31.12	PIBL1211K220	7M	10/31/2012	217	0.59	6.333900	2.3050	2:37:11 PM	2.3050	2.7006	2.5192	2.5219
TBILL 01.09.13	PIBL1212A014	10M	1/9/2013	287	0.79					2.9336	2.7596	2.7609
TBILL 02.06.13	PIBL1212B031	11M	2/6/2013	315	0.86					3.0267	2.8558	2.8566
TBILL 02.20.13	PIBL1212B040	11M	2/20/2013	329	0.90					3.0733	2.9038	2.9044
TBILL 03.06.13	PIBL1212C058	11M	3/6/2013	343	0.94	0.200000	2.4000	11:04:45 AM	2.4000	3.1199	2.9519	2.9522
TBILL 03.20.13*	PIBL1212C067	1Y	3/20/2013	357	0.98	50.000000	3.0000	3:44:14 PM	3.0000	3.1665	3.0000	3.0000