

Interpolated Bills
March 28, 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	6	0.02					3.7793	3.7538	3.7523
TBILL 04.11.12	PIBL0312A013	<1M	4/11/2012	13	0.04					3.4703	3.4091	3.4055
TBILL 04.18.12	PIBL1211D086	<1M	4/18/2012	20	0.05	1.963000	1.8750	8:54:57 AM	1.8750	3.1614	3.0644	3.0586
TBILL 04.25.12	PIBL0312A022	1M	4/25/2012	27	0.07	1.001000	1.5100	10:57:50 AM	1.5100	2.8524	2.7197	2.7118
TBILL 05.02.12*	PIBL1211E094	1M	5/2/2012	34	0.09	3.524000	1.8750	8:52:42 AM	1.8750	2.5435	2.3750	2.3650
TBILL 05.09.12	PIBL0312B030	1M	5/9/2012	41	0.11	3.016765	1.8750	8:53:30 AM	1.8750	2.5439	2.3750	2.3663
TBILL 05.16.12	PIBL0611K044	2M	5/16/2012	48	0.13					2.5444	2.3750	2.3675
TBILL 05.23.12	PIBL0312B049	2M	5/23/2012	55	0.15					2.5449	2.3750	2.3688
TBILL 06.06.12	PIBL0312C057	2M	6/6/2012	69	0.19					2.5459	2.3750	2.3713
TBILL 06.13.12	PIBL1211F128	2M	6/13/2012	76	0.21					2.5463	2.3750	2.3725
TBILL 06.20.12	PIBL0312C066	3M	6/20/2012	83	0.23					2.5468	2.3750	2.3738
TBILL 06.27.12*	PIBL1211F137	3M	6/27/2012	90	0.25					2.5473	2.3750	2.3750
TBILL 07.11.12	PIBL1211G145	4M	7/11/2012	104	0.28					2.5482	2.3750	2.3750
TBILL 07.25.12	PIBL1211G154	4M	7/25/2012	118	0.32					2.5491	2.3750	2.3750
TBILL 08.08.12	PIBL1211H162	5M	8/8/2012	132	0.36					2.5500	2.3750	2.3750
TBILL 08.22.12	PIBL1211H171	5M	8/22/2012	146	0.40					2.5509	2.3750	2.3750
TBILL 09.05.12	PIBL1211I189	5M	9/5/2012	160	0.44					2.5518	2.3750	2.3750
TBILL 09.19.12*	PIBL1211I198	6M	9/19/2012	174	0.48					2.5527	2.3750	2.3750
TBILL 10.17.12	PIBL1211J213	7M	10/17/2012	202	0.55					2.6673	2.4427	2.4427
TBILL 10.31.12	PIBL1211K220	7M	10/31/2012	216	0.59	3.000000	2.4000	11:07:15 AM	2.4000	2.7246	2.4765	2.4765
TBILL 01.09.13	PIBL1212A014	10M	1/9/2013	286	0.78					3.0112	2.6458	2.6458
TBILL 02.06.13	PIBL1212B031	11M	2/6/2013	314	0.86	5.985000	2.5000	11:42:05 AM	2.4765	3.1258	2.7135	2.7135
TBILL 02.20.13	PIBL1212B040	11M	2/20/2013	328	0.90					3.1831	2.7473	2.7473
TBILL 03.06.13	PIBL1212C058	11M	3/6/2013	342	0.94					3.2404	2.7812	2.7812
TBILL 03.20.13*	PIBL1212C067	1Y	3/20/2013	356	0.98	51.622000	2.4000	11:12:50 AM	2.7390	3.2977	2.8150	2.8150