

Interpolated Bills
March 30, 2012

Instrument Name	ISIN	Tenor	Maturity	Days	YRS	D. Vol (MM)	Last Yield	Traded Time	W. Ave	PDSI-F	PDSI-R1	PDSI-R2
TBILL 05.18.11	PIBL1210E103	<1M	5/18/2011	13	0.04					3.2008	3.1591	3.1409
TBILL 04.04.12	PIBL1211D077	<1M	4/4/2012	2	0.01					3.9589	3.9542	3.9528
TBILL 04.11.12	PIBL0312A013	<1M	4/11/2012	9	0.02					3.6714	3.6333	3.6222
TBILL 04.18.12	PIBL1211D086	<1M	4/18/2012	16	0.04					3.3838	3.3125	3.2917
TBILL 04.25.12	PIBL0312A022	<1M	4/25/2012	23	0.06	8.000000	2.7000	10:26:32 AM	2.7000	3.0963	2.9917	2.9611
TBILL 05.02.12	PIBL1211E094	1M	5/2/2012	30	0.08					2.8087	2.6708	2.6306
TBILL 05.09.12*	PIBL0312B030	1M	5/9/2012	37	0.10					2.5212	2.3500	2.3000
TBILL 05.16.12	PIBL0611K044	1M	5/16/2012	44	0.12					2.5212	2.3500	2.3000
TBILL 05.23.12	PIBL0312B049	2M	5/23/2012	51	0.14					2.5212	2.3500	2.3000
TBILL 06.06.12	PIBL0312C057	2M	6/6/2012	65	0.18					2.5212	2.3500	2.3000
TBILL 06.13.12	PIBL1211F128	2M	6/13/2012	72	0.20					2.5212	2.3500	2.3000
TBILL 06.20.12	PIBL0312C066	2M	6/20/2012	79	0.22					2.5212	2.3500	2.3000
TBILL 06.27.12	PIBL1211F137	3M	6/27/2012	86	0.24					2.5212	2.3500	2.3000
TBILL 07.11.12*	PIBL1211G145	3M	7/11/2012	100	0.27	1.004000	2.0000	10:22:21 AM	2.0000	2.5212	2.3500	2.3000
TBILL 07.25.12	PIBL1211G154	4M	7/25/2012	114	0.31					2.5228	2.3500	2.3000
TBILL 08.08.12	PIBL1211H162	4M	8/8/2012	128	0.35	2.011115	2.0750	11:48:28 AM	2.0750	2.5245	2.3500	2.3000
TBILL 08.22.12	PIBL1211H171	5M	8/22/2012	142	0.39					2.5261	2.3500	2.3000
TBILL 09.05.12	PIBL1211I189	5M	9/5/2012	156	0.43	1.081000	2.1251	2:54:41 PM	2.3330	2.5277	2.3500	2.3000
TBILL 09.19.12	PIBL1211I198	5M	9/19/2012	170	0.47					2.5294	2.3500	2.3000
TBILL 10.17.12*	PIBL1211J213	6M	10/17/2012	198	0.54					2.5327	2.3500	2.3000
TBILL 10.31.12	PIBL1211K220	7M	10/31/2012	212	0.58					2.5903	2.4086	2.3626
TBILL 01.09.13	PIBL1212A014	9M	1/9/2013	282	0.77					2.8784	2.7018	2.6753
TBILL 02.06.13	PIBL1212B031	10M	2/6/2013	310	0.85					2.9937	2.8191	2.8004
TBILL 02.20.13	PIBL1212B040	11M	2/20/2013	324	0.89					3.0513	2.8777	2.8630
TBILL 03.06.13	PIBL1212C058	11M	3/6/2013	338	0.93					3.1089	2.9364	2.9255
TBILL 03.20.13*	PIBL1212C067	1Y	3/20/2013	352	0.96	53.063155	2.8751	2:47:27 PM	2.9881	3.1665	2.9950	2.9881