

Interpolated Bills  
March 05, 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	1						4.0000	4.0000	4.0000
TBILL 03.14.12	PIBL0311L255	<1M	3/14/2012	8	0.02	483.000000	2.6250	11:29:02 AM	2.6250	3.6425	3.6050	3.6050
TBILL 03.21.12	PIBL1211C069	<1M	3/21/2012	15	0.04					3.2851	3.2100	3.2100
TBILL 04.04.12	PIBL1211D077	1M	4/4/2012	29	0.08	2.172000	2.1500	3:27:31 PM	2.1500	2.5702	2.4200	2.4200
TBILL 04.11.12*	PIBL0312A013	1M	4/11/2012	36	0.10	2.002000	1.8000	2:28:55 PM	1.8000	2.2127	2.0250	2.0250
TBILL 04.18.12	PIBL1211D086	1M	4/18/2012	43	0.12					2.2210	2.0333	2.0333
TBILL 04.25.12	PIBL0312A022	2M	4/25/2012	50	0.14					2.2294	2.0417	2.0417
TBILL 05.02.12	PIBL1211E094	2M	5/2/2012	57	0.16					2.2377	2.0500	2.0500
TBILL 05.09.12	PIBL0312B030	2M	5/9/2012	64	0.18					2.2460	2.0583	2.0583
TBILL 05.16.12	PIBL0611K044	2M	5/16/2012	71	0.19					2.2544	2.0667	2.0667
TBILL 05.23.12	PIBL0312B049	2M	5/23/2012	78	0.21					2.2627	2.0750	2.0750
TBILL 06.13.12*	PIBL1211F128	3M	6/13/2012	99	0.27					2.2877	2.1000	2.1000
TBILL 06.27.12	PIBL1211F137	4M	6/27/2012	113	0.31	0.446000	2.2500	3:28:10 PM	2.2500	2.3223	2.1333	2.1333
TBILL 07.11.12	PIBL1211G145	4M	7/11/2012	127	0.35					2.3569	2.1667	2.1667
TBILL 07.25.12	PIBL1211G154	5M	7/25/2012	141	0.39					2.3915	2.2000	2.2000
TBILL 08.08.12	PIBL1211H162	5M	8/8/2012	155	0.42					2.4262	2.2333	2.2333
TBILL 08.22.12	PIBL1211H171	5M	8/22/2012	169	0.46					2.4608	2.2667	2.2667
TBILL 09.05.12*	PIBL1211I189	6M	9/5/2012	183	0.50	2.028000	2.4000	3:28:28 PM	2.4000	2.4954	2.3000	2.3000
TBILL 09.19.12	PIBL1211I198	7M	9/19/2012	197	0.54					2.5406	2.3375	2.3375
TBILL 10.17.12	PIBL1211J213	8M	10/17/2012	225	0.62	0.408000	2.5000	3:29:41 PM	2.5000	2.6311	2.4125	2.4125
TBILL 10.31.12	PIBL1211K220	8M	10/31/2012	239	0.65					2.6763	2.4500	2.4500
TBILL 01.09.13	PIBL1212A014	10M	1/9/2013	309	0.85					2.9024	2.6375	2.6375
TBILL 02.06.13	PIBL1212B031	11M	2/6/2013	337	0.92					2.9929	2.7125	2.7125
TBILL 02.20.13*	PIBL1212B040	1Y	2/20/2013	351	0.96	50.000000	2.7500	9:41:58 AM	2.7500	3.0381	2.7500	2.7500