

Interpolated Bills  
April 02, 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	1						4.0000	4.0000	4.0000
TBILL 04.11.12	PIBL0312A013	<1M	4/11/2012	8	0.02					3.7094	3.6750	3.6750
TBILL 04.18.12	PIBL1211D086	<1M	4/18/2012	15	0.04					3.4188	3.3500	3.3500
TBILL 04.25.12	PIBL0312A022	<1M	4/25/2012	22	0.06					3.1282	3.0250	3.0250
TBILL 05.02.12	PIBL1211E094	1M	5/2/2012	29	0.08					2.8375	2.7000	2.7000
TBILL 05.09.12*	PIBL0312B030	1M	5/9/2012	36	0.10					2.5469	2.3750	2.3750
TBILL 05.16.12	PIBL0611K044	1M	5/16/2012	43	0.12					2.5459	2.3750	2.3750
TBILL 05.23.12	PIBL0312B049	2M	5/23/2012	50	0.14					2.5448	2.3750	2.3750
TBILL 06.06.12	PIBL0312C057	2M	6/6/2012	64	0.18	1.804000	2.0000	10:04:31 AM	2.0000	2.5426	2.3750	2.3750
TBILL 06.13.12	PIBL1211F128	2M	6/13/2012	71	0.19					2.5416	2.3750	2.3750
TBILL 06.20.12	PIBL0312C066	2M	6/20/2012	78	0.21					2.5405	2.3750	2.3750
TBILL 06.27.12	PIBL1211F137	3M	6/27/2012	85	0.23					2.5394	2.3750	2.3750
TBILL 07.11.12*	PIBL1211G145	3M	7/11/2012	99	0.27					2.5373	2.3750	2.3750
TBILL 07.25.12	PIBL1211G154	4M	7/25/2012	113	0.31	2.012600	3.0000	11:40:56 AM	3.0000	2.5392	2.3750	2.3893
TBILL 08.08.12	PIBL1211H162	4M	8/8/2012	127	0.35					2.5412	2.3750	2.4036
TBILL 08.22.12	PIBL1211H171	5M	8/22/2012	141	0.39					2.5431	2.3750	2.4179
TBILL 09.05.12	PIBL1211I189	5M	9/5/2012	155	0.42	160.365000	2.4750	3:50:45 PM	2.4750	2.5450	2.3750	2.4321
TBILL 09.19.12	PIBL1211I198	5M	9/19/2012	169	0.46					2.5469	2.3750	2.4464
TBILL 10.17.12*	PIBL1211J213	6M	10/17/2012	197	0.54					2.5508	2.3750	2.4750
TBILL 10.31.12	PIBL1211K220	7M	10/31/2012	211	0.58	5.308500	2.1500	11:34:15 AM	2.1502	2.6185	2.4277	2.5130
TBILL 01.09.13	PIBL1212A014	9M	1/9/2013	281	0.77					2.9569	2.6910	2.7028
TBILL 02.06.13	PIBL1212B031	10M	2/6/2013	309	0.85	93.625000	2.5500	9:20:12 AM	2.5500	3.0923	2.7963	2.7788
TBILL 02.20.13	PIBL1212B040	11M	2/20/2013	323	0.88					3.1600	2.8490	2.8168
TBILL 03.06.13	PIBL1212C058	11M	3/6/2013	337	0.92					3.2277	2.9016	2.8547
TBILL 03.20.13*	PIBL1212C067	1Y	3/20/2013	351	0.96	39.450000	2.8100	3:59:20 PM	2.8100	3.2954	2.9543	2.8927