

Interpolated Bills
April 18, 2012

Instrument Name	ISIN	Tenor	Maturity	Days	YRS	D. Vol (MM)	Last Yield	Traded Time	W. Ave	PDSI-F	PDSI-R1	PDSI-R2
TBILL 04.25.12	PIBL0312A022	<1M	4/25/2012	6	0.02					3.7764	3.7500	3.7462
TBILL 05.02.12	PIBL1211E094	<1M	5/2/2012	13	0.04					3.4634	3.4000	3.3909
TBILL 05.09.12	PIBL0312B030	<1M	5/9/2012	20	0.05	13.012000	1.9000	11:05:01 AM	1.9000	3.1503	3.0500	3.0356
TBILL 05.16.12	PIBL0611K044	1M	5/16/2012	27	0.07					2.8373	2.7000	2.6803
TBILL 05.23.12*	PIBL0312B049	1M	5/23/2012	34	0.09					2.5242	2.3500	2.3250
TBILL 06.06.12	PIBL0312C057	2M	6/6/2012	48	0.13	8.961376	2.0000	3:23:47 PM	2.0000	2.5320	2.3556	2.3306
TBILL 06.13.12	PIBL1211F128	2M	6/13/2012	55	0.15					2.5359	2.3583	2.3333
TBILL 06.20.12	PIBL0312C066	2M	6/20/2012	62	0.17					2.5398	2.3611	2.3361
TBILL 06.27.12	PIBL1211F137	2M	6/27/2012	69	0.19					2.5437	2.3639	2.3389
TBILL 07.04.12	PIBL0312D074	2M	7/4/2012	76	0.21					2.5476	2.3667	2.3417
TBILL 07.11.12	PIBL1211G145	3M	7/11/2012	83	0.23	11.391000	2.2000	11:44:43 AM	2.1768	2.5515	2.3694	2.3444
TBILL 07.25.12*	PIBL1211G154	3M	7/25/2012	97	0.27					2.5592	2.3750	2.3500
TBILL 08.08.12	PIBL1211H162	4M	8/8/2012	111	0.30	6.795000	2.1250	3:33:51 PM	2.1250	2.5720	2.3875	2.3583
TBILL 08.22.12	PIBL1211H171	4M	8/22/2012	125	0.34	6.556000	2.1255	11:45:14 AM	2.1255	2.5847	2.4000	2.3667
TBILL 09.05.12	PIBL1211I189	5M	9/5/2012	139	0.38					2.5975	2.4125	2.3750
TBILL 09.19.12	PIBL1211I198	5M	9/19/2012	153	0.42					2.6103	2.4250	2.3833
TBILL 10.17.12*	PIBL1211J213	6M	10/17/2012	181	0.50	42.994000	2.2000	3:37:07 PM	2.1791	2.6358	2.4500	2.4000
TBILL 10.31.12	PIBL1211K220	7M	10/31/2012	195	0.53	13.120228	2.1750	3:56:16 PM	2.1750	2.6496	2.4417	2.3957
TBILL 01.09.13	PIBL1212A014	9M	1/9/2013	265	0.73					2.7185	2.3999	2.3740
TBILL 02.06.13	PIBL1212B031	10M	2/6/2013	293	0.80	4.175792	2.1750	11:56:58 AM	2.1678	2.7461	2.3832	2.3653
TBILL 02.20.13	PIBL1212B040	10M	2/20/2013	307	0.84	0.833000	2.2750	2:45:12 PM	2.2750	2.7599	2.3749	2.3609
TBILL 03.06.13	PIBL1212C058	11M	3/6/2013	321	0.88					2.7736	2.3665	2.3566
TBILL 03.20.13	PIBL1212C067	11M	3/20/2013	335	0.92					2.7874	2.3582	2.3523
TBILL 04.17.13*	PIBL1212D084	1Y	4/17/2013	363	0.99	296.357111	2.3500	3:46:25 PM	2.3436	2.8150	2.3415	2.3436