

Interpolated Bills  
May 03, 2012

Instrument Name	ISIN	Tenor	Maturity	Days	YRS	D. Vol (MM)	Last Yield	Traded Time	W. Ave	PDSI-F	PDSI-R1	PDSI-R2
TBILL 05.09.12	PIBL0312B030	<1M	5/9/2012	5	0.01					3.7896	3.7719	3.7719
TBILL 05.16.12	PIBL0611K044	<1M	5/16/2012	12	0.03					3.4214	3.3727	3.3727
TBILL 05.23.12	PIBL0312B049	<1M	5/23/2012	19	0.05	0.090100	1.8750	11:20:48 AM	1.8750	3.0533	2.9734	2.9734
TBILL 06.06.12*	PIBL0312C057	1M	6/6/2012	33	0.09	5.275000	1.8750	2:45:05 PM	1.8750	2.3169	2.1750	2.1750
TBILL 06.13.12	PIBL1211F128	1M	6/13/2012	40	0.11					2.3271	2.1538	2.1538
TBILL 06.20.12	PIBL0312C066	2M	6/20/2012	47	0.13					2.3372	2.1325	2.1325
TBILL 06.27.12	PIBL1211F137	2M	6/27/2012	54	0.15					2.3474	2.1113	2.1113
TBILL 07.04.12	PIBL0312D074	2M	7/4/2012	61	0.17					2.3575	2.0901	2.0900
TBILL 07.11.12	PIBL1211G145	2M	7/11/2012	68	0.19					2.3676	2.0688	2.0688
TBILL 07.25.12	PIBL1211G154	3M	7/25/2012	82	0.22					2.3879	2.0264	2.0263
TBILL 08.01.12*	PIBL0312E091	3M	8/1/2012	89	0.24	265.182628	2.0005	3:20:06 PM	1.9796	2.3981	2.0051	2.0050
TBILL 08.08.12	PIBL1211H162	3M	8/8/2012	96	0.26	150.000000	2.0500	8:54:38 AM	2.0500	2.4051	2.0305	2.0212
TBILL 08.22.12	PIBL1211H171	4M	8/22/2012	110	0.30	4.732000	2.0000	2:54:35 PM	2.0000	2.4193	2.0813	2.0535
TBILL 09.05.12	PIBL1211I189	4M	9/5/2012	124	0.34					2.4334	2.1320	2.0858
TBILL 09.19.12	PIBL1211I198	5M	9/19/2012	138	0.38					2.4476	2.1828	2.1181
TBILL 10.17.12	PIBL1211J213	5M	10/17/2012	166	0.45					2.4759	2.2843	2.1827
TBILL 10.31.12*	PIBL1211K220	6M	10/31/2012	180	0.49	34.326000	1.9500	11:23:32 AM	1.9500	2.4900	2.3350	2.2150
TBILL 01.09.13	PIBL1212A014	9M	1/9/2013	250	0.68	0.140000	2.1250	3:30:23 PM	2.1250	2.6216	2.4663	2.3142
TBILL 02.06.13	PIBL1212B031	9M	2/6/2013	278	0.76					2.6742	2.5188	2.3539
TBILL 02.20.13	PIBL1212B040	10M	2/20/2013	292	0.80					2.7005	2.5450	2.3737
TBILL 03.06.13	PIBL1212C058	10M	3/6/2013	306	0.84					2.7268	2.5713	2.3936
TBILL 03.20.13	PIBL1212C067	11M	3/20/2013	320	0.88					2.7531	2.5975	2.4134
TBILL 04.17.13*	PIBL1212D084	1Y	4/17/2013	348	0.95	2.127972	2.4000	3:50:31 PM	2.4000	2.8058	2.6500	2.4531
TBILL 05.02.13	PIBL1212E092	1Y	5/2/2013	363	0.99	59.604700	2.4808	3:28:18 PM	2.4550	2.8285	2.6577	2.4679