

Interpolated Bills  
May 09, 2012

Instrument Name	ISIN	Tenor	Maturity	Days	YRS	D. Vol (MM)	Last Yield	Traded Time	W. Ave	PDSI-F	PDSI-R1	PDSI-R2
TBILL 05.16.12	PIBL0611K044	<1M	5/16/2012	6	0.02					3.7564	3.7381	3.7380
TBILL 05.23.12	PIBL0312B049	<1M	5/23/2012	13	0.04					3.4152	3.3715	3.3712
TBILL 06.06.12	PIBL0312C057	1M	6/6/2012	27	0.07	6.372840	2.0000	11:43:09 AM	1.9520	2.7330	2.6382	2.6377
TBILL 06.13.12*	PIBL1211F128	1M	6/13/2012	34	0.09					2.3919	2.2716	2.2709
TBILL 06.20.12	PIBL0312C066	1M	6/20/2012	41	0.11	500.000000	2.2750	8:58:34 AM	2.2750	2.3908	2.2657	2.2432
TBILL 06.27.12	PIBL1211F137	2M	6/27/2012	48	0.13					2.3896	2.2599	2.2155
TBILL 07.04.12	PIBL0312D074	2M	7/4/2012	55	0.15	520.294000	1.8750	9:54:24 AM	2.3747	2.3885	2.2541	2.1878
TBILL 07.11.12	PIBL1211G145	2M	7/11/2012	62	0.17	6.707000	2.8750	11:35:03 AM	2.5081	2.3873	2.2483	2.1600
TBILL 07.25.12	PIBL1211G154	2M	7/25/2012	76	0.21					2.3850	2.2366	2.1046
TBILL 08.01.12	PIBL0312E091	3M	8/1/2012	83	0.23	152.612000	2.0000	2:51:42 PM	2.0491	2.3838	2.2308	2.0769
TBILL 08.08.12*	PIBL1211H162	3M	8/8/2012	90	0.25					2.3827	2.2250	2.0491
TBILL 08.22.12	PIBL1211H171	4M	8/22/2012	104	0.28					2.3846	2.2250	2.0698
TBILL 09.05.12	PIBL1211I189	4M	9/5/2012	118	0.32	1.008783	2.0500	10:12:00 AM	2.0500	2.3864	2.2250	2.0905
TBILL 09.19.12	PIBL1211I198	5M	9/19/2012	132	0.36					2.3883	2.2250	2.1112
TBILL 10.17.12	PIBL1211J213	5M	10/17/2012	160	0.44					2.3920	2.2250	2.1525
TBILL 10.31.12*	PIBL1211K220	6M	10/31/2012	174	0.48	259.016500	2.1750	12:31:56 PM	2.1732	2.3938	2.2250	2.1732
TBILL 01.09.13	PIBL1212A014	8M	1/9/2013	244	0.67					2.5544	2.3780	2.3038
TBILL 02.06.13	PIBL1212B031	9M	2/6/2013	272	0.75					2.6186	2.4392	2.3560
TBILL 02.20.13	PIBL1212B040	10M	2/20/2013	286	0.78					2.6507	2.4698	2.3821
TBILL 03.06.13	PIBL1212C058	10M	3/6/2013	300	0.82					2.6828	2.5004	2.4082
TBILL 03.20.13	PIBL1212C067	11M	3/20/2013	314	0.86					2.7149	2.5310	2.4343
TBILL 04.17.13	PIBL1212D084	11M	4/17/2013	342	0.94					2.7791	2.5922	2.4866
TBILL 05.02.13*	PIBL1212E092	1Y	5/2/2013	357	0.98	406.756793	2.5150	12:41:58 PM	2.5145	2.8135	2.6250	2.5145