

Interpolated Bills
May 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 05.23.12	PIBL0312B049	<1M	5/23/2012	2	0.01					3.9567	3.9522	3.9521
TBILL 06.06.12	PIBL0312C057	<1M	6/6/2012	16	0.04					3.3508	3.2833	3.2813
TBILL 06.13.12	PIBL1211F128	<1M	6/13/2012	23	0.06					3.0478	2.9489	2.9458
TBILL 06.20.12	PIBL0312C066	1M	6/20/2012	30	0.08					2.7449	2.6144	2.6104
TBILL 06.27.12*	PIBL1211F137	1M	6/27/2012	37	0.10					2.4419	2.2800	2.2750
TBILL 07.04.12	PIBL0312D074	1M	7/4/2012	44	0.12					2.4275	2.2669	2.2619
TBILL 07.11.12	PIBL1211G145	2M	7/11/2012	51	0.14					2.4132	2.2537	2.2488
TBILL 07.25.12	PIBL1211G154	2M	7/25/2012	65	0.18	3.000000	2.0250	10:43:02 AM	2.0250	2.3844	2.2275	2.2225
TBILL 08.01.12	PIBL0312E091	2M	8/1/2012	72	0.20	1.500000	2.0500	10:44:13 AM	2.0500	2.3700	2.2144	2.2094
TBILL 08.08.12	PIBL1211H162	2M	8/8/2012	79	0.22					2.3557	2.2012	2.1963
TBILL 08.22.12*	PIBL1211H171	3M	8/22/2012	93	0.25	9.043000	2.0500	2:55:13 PM	2.0500	2.3269	2.1750	2.1700
TBILL 09.05.12	PIBL1211I189	4M	9/5/2012	107	0.29					2.3441	2.1890	2.1790
TBILL 09.19.12	PIBL1211I198	4M	9/19/2012	121	0.33					2.3612	2.2030	2.1880
TBILL 10.17.12	PIBL1211J213	5M	10/17/2012	149	0.41					2.3955	2.2310	2.2060
TBILL 10.31.12*	PIBL1211K220	6M	10/31/2012	163	0.45					2.4127	2.2450	2.2150
TBILL 01.09.13	PIBL1212A014	8M	1/9/2013	233	0.64					2.6237	2.3789	2.3595
TBILL 02.06.13	PIBL1212B031	9M	2/6/2013	261	0.72					2.7081	2.4325	2.4173
TBILL 02.20.13	PIBL1212B040	9M	2/20/2013	275	0.75					2.7503	2.4593	2.4462
TBILL 03.06.13	PIBL1212C058	10M	3/6/2013	289	0.79					2.7925	2.4861	2.4751
TBILL 03.20.13	PIBL1212C067	10M	3/20/2013	303	0.83					2.8347	2.5129	2.5040
TBILL 04.17.13	PIBL1212D084	11M	4/17/2013	331	0.91					2.9191	2.5664	2.5618
TBILL 05.02.13	PIBL1212E092	1Y	5/2/2013	346	0.95	0.291000	2.5501	3:11:00 PM	2.5501	2.9643	2.5951	2.5928
TBILL 05.15.13*	PIBL1212E109	1Y	5/15/2013	359	0.98	50.000000	2.6200	9:00:08 AM	2.6200	3.0035	2.6200	2.6196