

Interpolated Bills
May 22, 2012

Instrument Name	ISIN	Tenor	Maturity	Days	YRS	D. Vol (MM)	Last Yield	Traded Time	W. Ave	PDSI-F	PDSI-R1	PDSI-R2
TBILL 06.06.12	PIBL0312C057	<1M	6/6/2012	14	0.04	3.105000	2.0250	11:08:56 AM	2.0250	3.4004	3.3404	3.3385
TBILL 06.13.12	PIBL1211F128	<1M	6/13/2012	21	0.06					3.0776	2.9853	2.9824
TBILL 06.20.12	PIBL0312C066	1M	6/20/2012	28	0.08					2.7548	2.6301	2.6262
TBILL 06.27.12*	PIBL1211F137	1M	6/27/2012	35	0.10					2.4319	2.2750	2.2700
TBILL 07.04.12	PIBL0312D074	1M	7/4/2012	42	0.12					2.4231	2.2656	2.2569
TBILL 07.11.12	PIBL1211G145	2M	7/11/2012	49	0.13	2.000000	2.0250	10:44:53 AM	2.0250	2.4143	2.2563	2.2437
TBILL 07.25.12	PIBL1211G154	2M	7/25/2012	63	0.17					2.3967	2.2375	2.2175
TBILL 08.01.12	PIBL0312E091	2M	8/1/2012	70	0.19	1.005813	2.0750	2:16:43 PM	2.0750	2.3879	2.2281	2.2044
TBILL 08.08.12	PIBL1211H162	2M	8/8/2012	77	0.21	3.011000	2.0500	3:51:11 PM	2.0500	2.3791	2.2188	2.1912
TBILL 08.22.12*	PIBL1211H171	3M	8/22/2012	91	0.25	8.000000	2.0750	3:44:11 PM	2.0750	2.3615	2.2000	2.1650
TBILL 09.05.12	PIBL1211I189	4M	9/5/2012	105	0.29					2.3682	2.2050	2.1720
TBILL 09.19.12	PIBL1211I198	4M	9/19/2012	119	0.33					2.3749	2.2100	2.1790
TBILL 10.17.12	PIBL1211J213	5M	10/17/2012	147	0.40					2.3883	2.2200	2.1930
TBILL 10.31.12*	PIBL1211K220	6M	10/31/2012	161	0.44	4.030000	2.1550	10:37:21 AM	2.1550	2.3950	2.2250	2.2000
TBILL 01.09.13	PIBL1212A014	8M	1/9/2013	231	0.63					2.6134	2.4446	2.3964
TBILL 02.06.13	PIBL1212B031	9M	2/6/2013	259	0.71					2.7008	2.5325	2.4750
TBILL 02.20.13	PIBL1212B040	9M	2/20/2013	273	0.75	155.096220	2.5000	10:48:43 AM	2.4868	2.7445	2.5764	2.5143
TBILL 03.06.13	PIBL1212C058	10M	3/6/2013	287	0.79					2.7881	2.6204	2.5536
TBILL 03.20.13	PIBL1212C067	10M	3/20/2013	301	0.82	100.000000	2.7500	10:50:14 AM	2.7500	2.8318	2.6643	2.5929
TBILL 04.17.13	PIBL1212D084	11M	4/17/2013	329	0.90					2.9192	2.7521	2.6714
TBILL 05.02.13	PIBL1212E092	11M	5/2/2013	344	0.94					2.9660	2.7992	2.7135
TBILL 05.15.13*	PIBL1212E109	1Y	5/15/2013	357	0.98	6.713000	2.6202	3:50:39 PM	2.6258	3.0065	2.8400	2.7500