

Interpolated Bills
May 28, 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	8	0.02					3.6862	3.6550	3.6400
TBILL 06.13.12	PIBL1211F128	<1M	6/13/2012	15	0.04					3.3723	3.3100	3.2800
TBILL 06.20.12	PIBL0312C066	<1M	6/20/2012	22	0.06					3.0585	2.9650	2.9200
TBILL 06.27.12	PIBL1211F137	1M	6/27/2012	29	0.08					2.7446	2.6200	2.5600
TBILL 07.04.12*	PIBL0312D074	1M	7/4/2012	36	0.10	68.000000	2.2000	2:55:32 PM	2.2000	2.4308	2.2750	2.2000
TBILL 07.11.12	PIBL1211G145	1M	7/11/2012	43	0.12	142.000000	2.2000	2:18:33 PM	2.2000	2.4252	2.2667	2.2000
TBILL 07.25.12	PIBL1211G154	2M	7/25/2012	57	0.16					2.4141	2.2500	2.2000
TBILL 08.01.12	PIBL0312E091	2M	8/1/2012	64	0.18					2.4085	2.2417	2.2000
TBILL 08.08.12	PIBL1211H162	2M	8/8/2012	71	0.19	20.000000	2.8000	9:52:09 AM	2.8000	2.4030	2.2333	2.2000
TBILL 08.22.12	PIBL1211H171	3M	8/22/2012	85	0.23					2.3919	2.2167	2.2000
TBILL 09.05.12*	PIBL1211I189	3M	9/5/2012	99	0.27					2.3808	2.2000	2.2000
TBILL 09.19.12	PIBL1211I198	4M	9/19/2012	113	0.31					2.3948	2.2163	2.2250
TBILL 10.17.12	PIBL1211J213	5M	10/17/2012	141	0.39					2.4229	2.2488	2.2750
TBILL 10.31.12*	PIBL1211K220	6M	10/31/2012	155	0.42					2.4369	2.2650	2.3000
TBILL 01.09.13	PIBL1212A014	8M	1/9/2013	225	0.62					2.6126	2.4382	2.4429
TBILL 02.06.13	PIBL1212B031	9M	2/6/2013	253	0.69					2.6829	2.5075	2.5000
TBILL 02.20.13	PIBL1212B040	9M	2/20/2013	267	0.73					2.7180	2.5421	2.5286
TBILL 03.06.13	PIBL1212C058	9M	3/6/2013	281	0.77					2.7532	2.5768	2.5571
TBILL 03.20.13	PIBL1212C067	10M	3/20/2013	295	0.81					2.7883	2.6114	2.5857
TBILL 04.17.13	PIBL1212D084	11M	4/17/2013	323	0.88					2.8586	2.6807	2.6429
TBILL 05.02.13	PIBL1212E092	11M	5/2/2013	338	0.93	15.253178	2.2500	8:59:24 AM	2.2500	2.8962	2.7178	2.6735
TBILL 05.15.13*	PIBL1212E109	1Y	5/15/2013	351	0.96	0.203000	2.6002	12:09:44 PM	2.6002	2.9288	2.7500	2.7000