

Interpolated Bills
June 01, 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	2	0.01					3.9564	3.9521	3.9521
TBILL 06.13.12	PIBL1211F128	<1M	6/13/2012	9	0.02					3.6513	3.6167	3.6167
TBILL 06.20.12	PIBL0312C066	<1M	6/20/2012	16	0.04					3.3462	3.2813	3.2813
TBILL 06.27.12	PIBL1211F137	<1M	6/27/2012	23	0.06					3.0410	2.9458	2.9458
TBILL 07.04.12	PIBL0312D074	1M	7/4/2012	30	0.08					2.7359	2.6104	2.6104
TBILL 07.11.12*	PIBL1211G145	1M	7/11/2012	37	0.10	1.001000	2.1000	10:49:44 AM	2.1000	2.4308	2.2750	2.2750
TBILL 07.25.12	PIBL1211G154	2M	7/25/2012	51	0.14					2.4130	2.2563	2.2563
TBILL 08.01.12	PIBL0312E091	2M	8/1/2012	58	0.16					2.4041	2.2469	2.2469
TBILL 08.08.12	PIBL1211H162	2M	8/8/2012	65	0.18	2.014000	2.5000	11:13:15 AM	2.5000	2.3952	2.2375	2.2375
TBILL 08.22.12	PIBL1211H171	2M	8/22/2012	79	0.22	0.504000	3.3000	10:33:06 AM	3.3000	2.3774	2.2188	2.2188
TBILL 09.05.12*	PIBL1211I189	3M	9/5/2012	93	0.25					2.3596	2.2000	2.2000
TBILL 09.19.12	PIBL1211I198	4M	9/19/2012	107	0.29					2.3777	2.2175	2.2175
TBILL 10.17.12	PIBL1211J213	5M	10/17/2012	135	0.37					2.4138	2.2525	2.2525
TBILL 10.31.12	PIBL1211K220	5M	10/31/2012	149	0.41					2.4319	2.2700	2.2700
TBILL 11.28.12*	PIBL0612E012	6M	11/28/2012	177	0.48					2.4681	2.3050	2.3050
TBILL 01.09.13	PIBL1212A014	7M	1/9/2013	219	0.60					2.5424	2.3788	2.3604
TBILL 02.06.13	PIBL1212B031	8M	2/6/2013	247	0.68					2.5919	2.4281	2.3973
TBILL 02.20.13	PIBL1212B040	9M	2/20/2013	261	0.72	0.010000	2.7000	3:37:17 PM	2.7000	2.6167	2.4527	2.4158
TBILL 03.06.13	PIBL1212C058	9M	3/6/2013	275	0.75					2.6414	2.4773	2.4342
TBILL 03.20.13	PIBL1212C067	10M	3/20/2013	289	0.79					2.6662	2.5019	2.4527
TBILL 04.17.13	PIBL1212D084	11M	4/17/2013	317	0.87					2.7157	2.5512	2.4896
TBILL 05.02.13	PIBL1212E092	11M	5/2/2013	332	0.91					2.7422	2.5775	2.5094
TBILL 05.15.13	PIBL1212E109	1Y	5/15/2013	345	0.95					2.7652	2.6004	2.5265
TBILL 05.29.13*	PIBL1212E118	1Y	5/29/2013	359	0.98					2.7900	2.6250	2.5450