

Interpolated Bills
June 08, 2012

Instrument Name	ISIN	Tenor	Maturity	Days	YRS	D. Vol (MM)	Last Yield	Traded Time	W. Ave	PDSI-F	PDSI-R1	PDSI-R2
TBILL 06.13.12	PIBL1211F128	<1M	6/13/2012	2	0.01					3.9634	3.9599	3.9599
TBILL 06.20.12	PIBL0312C066	<1M	6/20/2012	9	0.02					3.7071	3.6791	3.6791
TBILL 06.27.12	PIBL1211F137	<1M	6/27/2012	16	0.04					3.4508	3.3983	3.3983
TBILL 07.04.12	PIBL0312D074	<1M	7/4/2012	23	0.06					3.1946	3.1174	3.1174
TBILL 07.11.12	PIBL1211G145	1M	7/11/2012	30	0.08					2.9383	2.8366	2.8366
TBILL 07.25.12*	PIBL1211G154	1M	7/25/2012	44	0.12					2.4258	2.2750	2.2750
TBILL 08.01.12	PIBL0312E091	2M	8/1/2012	51	0.14	33.380752	2.1500	4:05:45 PM	2.1500	2.4182	2.2656	2.2656
TBILL 08.08.12	PIBL1211H162	2M	8/8/2012	58	0.16					2.4107	2.2563	2.2563
TBILL 08.22.12	PIBL1211H171	2M	8/22/2012	72	0.20	1.505000	2.1750	11:49:48 AM	2.1750	2.3956	2.2375	2.2375
TBILL 09.05.12	PIBL1211I189	3M	9/5/2012	86	0.24	1.000000	2.1750	3:10:12 PM	2.1750	2.3805	2.2188	2.2188
TBILL 09.19.12*	PIBL1211I198	3M	9/19/2012	100	0.27					2.3654	2.2000	2.2000
TBILL 10.17.12	PIBL1211J213	4M	10/17/2012	128	0.35					2.4066	2.2420	2.2420
TBILL 10.31.12	PIBL1211K220	5M	10/31/2012	142	0.39					2.4272	2.2630	2.2630
TBILL 11.28.12*	PIBL0612E012	6M	11/28/2012	170	0.47					2.4685	2.3050	2.3050
TBILL 01.09.13	PIBL1212A014	7M	1/9/2013	212	0.58					2.5191	2.3546	2.3546
TBILL 02.06.13	PIBL1212B031	8M	2/6/2013	240	0.66					2.5529	2.3877	2.3877
TBILL 02.20.13	PIBL1212B040	9M	2/20/2013	254	0.70					2.5698	2.4042	2.4042
TBILL 03.06.13	PIBL1212C058	9M	3/6/2013	268	0.73					2.5867	2.4208	2.4208
TBILL 03.20.13	PIBL1212C067	9M	3/20/2013	282	0.77					2.6036	2.4373	2.4373
TBILL 04.17.13	PIBL1212D084	10M	4/17/2013	310	0.85					2.6374	2.4704	2.4704
TBILL 05.02.13	PIBL1212E092	11M	5/2/2013	325	0.89	14.851000	2.5000	11:18:37 AM	2.5000	2.6555	2.4881	2.4881
TBILL 05.15.13	PIBL1212E109	11M	5/15/2013	338	0.93					2.6712	2.5035	2.5035
TBILL 05.29.13*	PIBL1212E118	1Y	5/29/2013	352	0.96					2.6881	2.5200	2.5200