

Interpolated Bills
June 21, 2012

Instrument Name	ISIN	Tenor	Maturity	Days	YRS	D. Vol (MM)	Last Yield	Traded Time	W. Ave	PDSI-F	PDSI-R1	PDSI-R2
TBILL 06.27.12	PIBL1211F137	<1M	6/27/2012	5	0.01					3.8037	3.7844	3.7844
TBILL 07.04.12	PIBL0312D074	<1M	7/4/2012	12	0.03					3.4600	3.4070	3.4070
TBILL 07.11.12	PIBL1211G145	<1M	7/11/2012	19	0.05					3.1164	3.0297	3.0297
TBILL 07.25.12*	PIBL1211G154	1M	7/25/2012	33	0.09					2.4292	2.2750	2.2750
TBILL 08.01.12	PIBL0312E091	1M	8/1/2012	40	0.11					2.4202	2.2656	2.2656
TBILL 08.08.12	PIBL1211H162	2M	8/8/2012	47	0.13					2.4112	2.2563	2.2563
TBILL 08.22.12	PIBL1211H171	2M	8/22/2012	61	0.17	0.200000	2.2500	11:25:40 AM	2.2500	2.3931	2.2375	2.2375
TBILL 09.05.12	PIBL1211I189	2M	9/5/2012	75	0.21					2.3750	2.2188	2.2188
TBILL 09.19.12*	PIBL1211I198	3M	9/19/2012	89	0.24					2.3569	2.2000	2.2000
TBILL 10.17.12	PIBL1211J213	4M	10/17/2012	117	0.32					2.3831	2.2254	2.2254
TBILL 10.31.12	PIBL1211K220	5M	10/31/2012	131	0.36	5.772241	2.2500	2:40:36 PM	2.2500	2.3961	2.2381	2.2381
TBILL 11.28.12	PIBL0612E012	5M	11/28/2012	159	0.44					2.4223	2.2634	2.2634
TBILL 01.09.13*	PIBL1212A014	6M	1/9/2013	201	0.55					2.4615	2.3015	2.3015
TBILL 02.06.13	PIBL1212B031	8M	2/6/2013	229	0.63					2.5024	2.3415	2.3414
TBILL 02.20.13	PIBL1212B040	8M	2/20/2013	243	0.67					2.5228	2.3615	2.3614
TBILL 03.06.13	PIBL1212C058	9M	3/6/2013	257	0.70					2.5433	2.3815	2.3813
TBILL 03.20.13	PIBL1212C067	9M	3/20/2013	271	0.74					2.5638	2.4015	2.4013
TBILL 04.17.13	PIBL1212D084	10M	4/17/2013	299	0.82					2.6047	2.4415	2.4411
TBILL 05.02.13	PIBL1212E092	11M	5/2/2013	314	0.86					2.6266	2.4629	2.4625
TBILL 05.15.13	PIBL1212E109	11M	5/15/2013	327	0.90					2.6456	2.4815	2.4810
TBILL 05.29.13*	PIBL1212E118	1Y	5/29/2013	341	0.93					2.6661	2.5015	2.5010