

Interpolated Bills
July 02, 2012

Instrument Name	ISIN	Tenor	Maturity	Days	YRS	D. Vol (MM)	Last Yield	Traded Time	W. Ave	PDSI-F	PDSI-R1	PDSI-R2
TBILL 07.04.12	PIBL0312D074	<1M	7/4/2012	1						4.0000	4.0000	4.0000
TBILL 07.11.12	PIBL1211G145	<1M	7/11/2012	8	0.02					3.7077	3.6750	3.6750
TBILL 07.25.12	PIBL1211G154	<1M	7/25/2012	22	0.06					3.1231	3.0250	3.0250
TBILL 08.01.12	PIBL0312E091	1M	8/1/2012	29	0.08					2.8308	2.7000	2.7000
TBILL 08.08.12*	PIBL1211H162	1M	8/8/2012	36	0.10					2.5385	2.3750	2.3750
TBILL 08.22.12	PIBL1211H171	2M	8/22/2012	50	0.14					2.5036	2.3400	2.3390
TBILL 09.05.12	PIBL1211I189	2M	9/5/2012	64	0.18	275.000000	2.2250	4:09:09 PM	2.2250	2.4688	2.3050	2.3030
TBILL 09.19.12	PIBL1211I198	2M	9/19/2012	78	0.21					2.4339	2.2700	2.2670
TBILL 10.17.12*	PIBL1211J213	3M	10/17/2012	106	0.29					2.3642	2.2000	2.1950
TBILL 10.31.12	PIBL1211K220	4M	10/31/2012	120	0.33	1.500000	2.2250	11:23:44 AM	2.2250	2.3827	2.2167	2.2125
TBILL 11.28.12	PIBL0612E012	5M	11/28/2012	148	0.41					2.4196	2.2500	2.2475
TBILL 12.26.12	PIBL0612F039	6M	12/26/2012	176	0.48					2.4565	2.2833	2.2825
TBILL 01.09.13*	PIBL1212A014	6M	1/9/2013	190	0.52					2.4750	2.3000	2.3000
TBILL 02.06.13	PIBL1212B031	7M	2/6/2013	218	0.60	37.760385	2.4000	8:55:06 AM	2.4000	2.5019	2.3292	2.3250
TBILL 02.20.13	PIBL1212B040	8M	2/20/2013	232	0.64					2.5153	2.3437	2.3375
TBILL 03.06.13	PIBL1212C058	8M	3/6/2013	246	0.67					2.5287	2.3583	2.3500
TBILL 03.20.13	PIBL1212C067	9M	3/20/2013	260	0.71					2.5421	2.3729	2.3625
TBILL 04.17.13	PIBL1212D084	10M	4/17/2013	288	0.79	50.000000	2.4750	8:51:42 AM	2.4750	2.5690	2.4021	2.3875
TBILL 05.02.13	PIBL1212E092	10M	5/2/2013	303	0.83	83.556512	2.4750	8:53:54 AM	2.4750	2.5834	2.4177	2.4009
TBILL 05.15.13	PIBL1212E109	11M	5/15/2013	316	0.87					2.5959	2.4312	2.4125
TBILL 05.29.13	PIBL1212E118	11M	5/29/2013	330	0.90					2.6093	2.4458	2.4250
TBILL 06.26.13*	PIBL1212F135	1Y	6/26/2013	358	0.98					2.6362	2.4750	2.4500