

Interpolated Bills
July 06, 2012

Instrument Name	ISIN	Tenor	Maturity	Days	YRS	D. Vol (MM)	Last Yield	Traded Time	W. Ave	PDSI-F	PDSI-R1	PDSI-R2
TBILL 07.11.12	PIBL1211G145	<1M	7/11/2012	2	0.01					3.9513	3.9453	3.9453
TBILL 07.25.12	PIBL1211G154	<1M	7/25/2012	16	0.04					3.2695	3.1802	3.1802
TBILL 08.01.12	PIBL0312E091	1M	8/1/2012	23	0.06					2.9286	2.7976	2.7976
TBILL 08.08.12*	PIBL1211H162	1M	8/8/2012	30	0.08	26.204000	2.3750	10:43:46 AM	2.6874	2.5877	2.4150	2.4150
TBILL 08.22.12	PIBL1211H171	2M	8/22/2012	44	0.12					2.5366	2.3670	2.3670
TBILL 09.05.12	PIBL1211I189	2M	9/5/2012	58	0.16					2.4855	2.3190	2.3190
TBILL 09.19.12	PIBL1211I198	2M	9/19/2012	72	0.20					2.4345	2.2710	2.2710
TBILL 10.17.12*	PIBL1211J213	3M	10/17/2012	100	0.27					2.3323	2.1750	2.1750
TBILL 10.31.12	PIBL1211K220	4M	10/31/2012	114	0.31					2.3521	2.1933	2.1933
TBILL 11.28.12	PIBL0612E012	5M	11/28/2012	142	0.39					2.3915	2.2300	2.2300
TBILL 12.26.12	PIBL0612F039	6M	12/26/2012	170	0.47	0.704000	2.2150	2:39:50 PM	2.1965	2.4310	2.2667	2.2667
TBILL 01.09.13*	PIBL1212A014	6M	1/9/2013	184	0.50					2.4508	2.2850	2.2850
TBILL 02.06.13	PIBL1212B031	7M	2/6/2013	212	0.58					2.4782	2.3083	2.3083
TBILL 02.20.13	PIBL1212B040	8M	2/20/2013	226	0.62					2.4919	2.3200	2.3200
TBILL 03.06.13	PIBL1212C058	8M	3/6/2013	240	0.66					2.5056	2.3317	2.3317
TBILL 03.20.13	PIBL1212C067	9M	3/20/2013	254	0.70					2.5194	2.3433	2.3433
TBILL 04.17.13	PIBL1212D084	10M	4/17/2013	282	0.77					2.5468	2.3667	2.3667
TBILL 05.02.13	PIBL1212E092	10M	5/2/2013	297	0.81					2.5615	2.3792	2.3792
TBILL 05.15.13	PIBL1212E109	11M	5/15/2013	310	0.85					2.5742	2.3900	2.3900
TBILL 05.29.13	PIBL1212E118	11M	5/29/2013	324	0.89					2.5879	2.4017	2.4017
TBILL 06.26.13*	PIBL1212F135	1Y	6/26/2013	352	0.96					2.6154	2.4250	2.4250