

Interpolated Bills
July 12, 2012

Instrument Name	ISIN	Tenor	Maturity	Days	YRS	D. Vol (MM)	Last Yield	Traded Time	W. Ave	PDSI-F	PDSI-R1	PDSI-R2
TBILL 07.25.12	PIBL1211G154	<1M	7/25/2012	12	0.03					3.5813	3.5346	3.5205
TBILL 08.01.12	PIBL0312E091	<1M	8/1/2012	19	0.05					3.3148	3.2385	3.2154
TBILL 08.08.12	PIBL1211H162	1M	8/8/2012	26	0.07					3.0483	2.9423	2.9103
TBILL 08.22.12*	PIBL1211H171	1M	8/22/2012	40	0.11					2.5154	2.3500	2.3000
TBILL 09.05.12	PIBL1211I189	2M	9/5/2012	54	0.15					2.4620	2.3000	2.2643
TBILL 09.19.12	PIBL1211I198	2M	9/19/2012	68	0.19					2.4086	2.2500	2.2286
TBILL 10.10.12*	PIBL0312G142	3M	10/10/2012	89	0.24					2.3285	2.1750	2.1750
TBILL 10.17.12	PIBL1211J213	3M	10/17/2012	96	0.26	15.670000	2.0000	4:03:41 PM	2.0000	2.3377	2.1827	2.1808
TBILL 10.31.12	PIBL1211K220	4M	10/31/2012	110	0.30	1.506124	2.0000	10:52:36 AM	2.0000	2.3561	2.1981	2.1923
TBILL 11.28.12	PIBL0612E012	5M	11/28/2012	138	0.38					2.3929	2.2288	2.2154
TBILL 12.26.12	PIBL0612F039	5M	12/26/2012	166	0.45					2.4297	2.2596	2.2385
TBILL 01.09.13*	PIBL1212A014	6M	1/9/2013	180	0.49	34.185096	2.1002	2:09:20 PM	2.1001	2.4481	2.2750	2.2500
TBILL 02.06.13	PIBL1212B031	7M	2/6/2013	208	0.57	1.000000	2.2000	3:46:56 PM	2.2000	2.4975	2.3250	2.2705
TBILL 02.20.13	PIBL1212B040	8M	2/20/2013	222	0.61	88.608000	2.2000	4:06:04 PM	2.2000	2.5222	2.3500	2.2808
TBILL 03.06.13	PIBL1212C058	8M	3/6/2013	236	0.65					2.5469	2.3750	2.2911
TBILL 03.20.13	PIBL1212C067	9M	3/20/2013	250	0.68					2.5716	2.4000	2.3013
TBILL 04.17.13	PIBL1212D084	9M	4/17/2013	278	0.76					2.6210	2.4500	2.3219
TBILL 05.02.13	PIBL1212E092	10M	5/2/2013	293	0.80					2.6475	2.4768	2.3329
TBILL 05.15.13	PIBL1212E109	10M	5/15/2013	306	0.84					2.6704	2.5000	2.3424
TBILL 05.29.13	PIBL1212E118	11M	5/29/2013	320	0.88					2.6951	2.5250	2.3526
TBILL 06.26.13	PIBL1212F135	1Y	6/26/2013	348	0.95					2.7445	2.5750	2.3732
TBILL 07.10.13*	PIBL1212G143	1Y	7/10/2013	362	0.99	61.712750	2.3850	3:53:43 PM	2.3834	2.7692	2.6000	2.3834