

Interpolated Bills  
July 18, 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	6	0.02					3.7578	3.7348	3.7348
TBILL 08.01.12	PIBL0312E091	<1M	8/1/2012	13	0.04					3.4187	3.3636	3.3636
TBILL 08.08.12	PIBL1211H162	<1M	8/8/2012	20	0.05					3.0797	2.9924	2.9924
TBILL 08.22.12*	PIBL1211H171	1M	8/22/2012	34	0.09					2.4015	2.2500	2.2500
TBILL 09.05.12	PIBL1211I189	2M	9/5/2012	48	0.13					2.3550	2.2000	2.2063
TBILL 09.19.12	PIBL1211I198	2M	9/19/2012	62	0.17					2.3085	2.1500	2.1625
TBILL 10.10.12	PIBL0312G142	3M	10/10/2012	83	0.23	31.445000	1.9900	3:09:28 PM	1.9900	2.2387	2.0750	2.0969
TBILL 10.17.12*	PIBL1211J213	3M	10/17/2012	90	0.25					2.2154	2.0500	2.0750
TBILL 10.31.12	PIBL1211K220	4M	10/31/2012	104	0.28					2.2372	2.0708	2.0675
TBILL 11.28.12	PIBL0612E012	5M	11/28/2012	132	0.36	235.000000	2.0000	9:56:57 AM	2.0000	2.2808	2.1125	2.0526
TBILL 12.26.12	PIBL0612F039	5M	12/26/2012	160	0.44					2.3244	2.1542	2.0376
TBILL 01.09.13*	PIBL1212A014	6M	1/9/2013	174	0.48	71.615000	2.0000	2:53:35 PM	2.0302	2.3462	2.1750	2.0302
TBILL 02.06.13	PIBL1212B031	7M	2/6/2013	202	0.55	49.850000	2.1000	2:54:01 PM	2.1000	2.3926	2.2087	2.0860
TBILL 02.20.13	PIBL1212B040	7M	2/20/2013	216	0.59	60.300000	2.1250	3:03:06 PM	2.1250	2.4158	2.2255	2.1139
TBILL 03.06.13	PIBL1212C058	8M	3/6/2013	230	0.63					2.4391	2.2423	2.1418
TBILL 03.20.13	PIBL1212C067	8M	3/20/2013	244	0.67					2.4623	2.2591	2.1697
TBILL 04.17.13	PIBL1212D084	9M	4/17/2013	272	0.75	46.000000	2.2000	9:34:18 AM	2.2000	2.5087	2.2928	2.2255
TBILL 05.02.13	PIBL1212E092	10M	5/2/2013	287	0.79	145.253000	2.4000	9:52:15 AM	2.3105	2.5336	2.3108	2.2554
TBILL 05.15.13	PIBL1212E109	10M	5/15/2013	300	0.82					2.5552	2.3265	2.2813
TBILL 05.29.13	PIBL1212E118	11M	5/29/2013	314	0.86					2.5784	2.3433	2.3092
TBILL 06.26.13	PIBL1212F135	11M	6/26/2013	342	0.94					2.6249	2.3769	2.3650
TBILL 07.10.13*	PIBL1212G143	1Y	7/10/2013	356	0.98	1786.384750	2.3750	3:55:26 PM	2.3929	2.6481	2.3938	2.3929