

Interpolated Bills  
July 25, 2012

Instrument Name	ISIN	Tenor	Maturity	Days	YRS	D. Vol (MM)	Last Yield	Traded Time	W. Ave	PDSI-F	PDSI-R1	PDSI-R2
TBILL 08.01.12	PIBL0312E091	<1M	8/1/2012	6	0.02					3.7953	3.7769	3.7750
TBILL 08.08.12	PIBL1211H162	<1M	8/8/2012	13	0.04					3.5088	3.4645	3.4600
TBILL 08.22.12	PIBL1211H171	1M	8/22/2012	27	0.07	4.973000	2.0000	2:28:37 PM	1.9377	2.9358	2.8397	2.8300
TBILL 09.05.12*	PIBL1211I189	1M	9/5/2012	41	0.11					2.3627	2.2150	2.2000
TBILL 09.19.12	PIBL1211I198	2M	9/19/2012	55	0.15					2.2845	2.0711	2.0604
TBILL 10.10.12	PIBL0312G142	2M	10/10/2012	76	0.21					2.1671	1.8552	1.8509
TBILL 10.17.12	PIBL1211J213	3M	10/17/2012	83	0.23					2.1280	1.7832	1.7811
TBILL 10.24.12*	PIBL0312G151	3M	10/24/2012	90	0.25	584.258000	1.7500	3:15:53 PM	1.7112	2.0888	1.7112	1.7112
TBILL 10.31.12	PIBL1211K220	3M	10/31/2012	97	0.27					2.1047	1.7404	1.7399
TBILL 11.28.12	PIBL0612E012	4M	11/28/2012	125	0.34					2.1683	1.8571	1.8546
TBILL 12.26.12	PIBL0612F039	5M	12/26/2012	153	0.42					2.2318	1.9739	1.9694
TBILL 01.09.13	PIBL1212A014	5M	1/9/2013	167	0.46					2.2636	2.0322	2.0267
TBILL 01.23.13*	PIBL0612G047	6M	1/23/2013	181	0.50	653.354000	2.0000	11:18:42 AM	2.0841	2.2954	2.0906	2.0841
TBILL 02.06.13	PIBL1212B031	7M	2/6/2013	195	0.53					2.3200	2.0993	2.0933
TBILL 02.20.13	PIBL1212B040	7M	2/20/2013	209	0.57	0.103000	2.0500	3:01:46 PM	2.0500	2.3446	2.1081	2.1026
TBILL 03.06.13	PIBL1212C058	8M	3/6/2013	223	0.61					2.3692	2.1168	2.1118
TBILL 03.20.13	PIBL1212C067	8M	3/20/2013	237	0.65					2.3938	2.1255	2.1211
TBILL 04.17.13	PIBL1212D084	9M	4/17/2013	265	0.73					2.4431	2.1430	2.1396
TBILL 05.02.13	PIBL1212E092	9M	5/2/2013	280	0.77	6.119422	2.1750	10:08:10 AM	2.1750	2.4695	2.1524	2.1495
TBILL 05.15.13	PIBL1212E109	10M	5/15/2013	293	0.80					2.4923	2.1605	2.1581
TBILL 05.29.13	PIBL1212E118	10M	5/29/2013	307	0.84					2.5169	2.1692	2.1673
TBILL 06.26.13	PIBL1212F135	11M	6/26/2013	335	0.92					2.5662	2.1867	2.1858
TBILL 07.10.13	PIBL1212G143	1Y	7/10/2013	349	0.96					2.5908	2.1954	2.1951
TBILL 07.24.13*	PIBL1212G152	1Y	7/24/2013	363	0.99	247.059000	2.2263	2:37:45 PM	2.2043	2.6154	2.2042	2.2043