

Interpolated Bills
July 27, 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	2	0.01	450.000000	1.8500	2:38:39 PM	1.8500	3.7106	3.7065	3.7065
TBILL 08.08.12	PIBL1211H162	<1M	8/8/2012	9	0.02	1350.000000	1.8500	9:08:00 AM	1.8500	3.4346	3.4022	3.4022
TBILL 08.22.12	PIBL1211H171	<1M	8/22/2012	23	0.06					2.8827	2.7936	2.7936
TBILL 09.05.12*	PIBL1211I189	1M	9/5/2012	37	0.10	5.200000	1.8000	3:23:27 PM	1.7038	2.3308	2.1850	2.1850
TBILL 09.19.12	PIBL1211I198	2M	9/19/2012	51	0.14					2.2505	2.1012	2.1012
TBILL 10.10.12	PIBL0312G142	2M	10/10/2012	72	0.20					2.1300	1.9756	1.9756
TBILL 10.17.12	PIBL1211J213	2M	10/17/2012	79	0.22					2.0899	1.9338	1.9338
TBILL 10.24.12	PIBL0312G151	3M	10/24/2012	86	0.24	2.728000	1.7000	10:33:41 AM	1.7000	2.0498	1.8919	1.8919
TBILL 10.31.12*	PIBL1211K220	3M	10/31/2012	93	0.25					2.0096	1.8500	1.8500
TBILL 11.28.12	PIBL0612E012	4M	11/28/2012	121	0.33					2.0843	1.9214	1.9214
TBILL 12.26.12	PIBL0612F039	5M	12/26/2012	149	0.41					2.1591	1.9929	1.9929
TBILL 01.09.13	PIBL1212A014	5M	1/9/2013	163	0.45	1.912000	1.9500	10:22:54 AM	1.9500	2.1964	2.0286	2.0286
TBILL 01.23.13	PIBL0612G047	6M	1/23/2013	177	0.48					2.2338	2.0643	2.0643
TBILL 02.06.13*	PIBL1212B031	6M	2/6/2013	191	0.52					2.2712	2.1000	2.1000
TBILL 02.20.13	PIBL1212B040	7M	2/20/2013	205	0.56					2.2925	2.1167	2.1188
TBILL 03.06.13	PIBL1212C058	7M	3/6/2013	219	0.60					2.3138	2.1333	2.1376
TBILL 03.20.13	PIBL1212C067	8M	3/20/2013	233	0.64					2.3351	2.1500	2.1564
TBILL 04.17.13	PIBL1212D084	9M	4/17/2013	261	0.72					2.3777	2.1833	2.1941
TBILL 05.02.13	PIBL1212E092	9M	5/2/2013	276	0.76					2.4006	2.2012	2.2142
TBILL 05.15.13	PIBL1212E109	10M	5/15/2013	289	0.79					2.4204	2.2167	2.2317
TBILL 05.29.13	PIBL1212E118	10M	5/29/2013	303	0.83					2.4417	2.2333	2.2505
TBILL 06.26.13	PIBL1212F135	11M	6/26/2013	331	0.91					2.4843	2.2667	2.2881
TBILL 07.10.13	PIBL1212G143	1Y	7/10/2013	345	0.95					2.5056	2.2833	2.3069
TBILL 07.24.13*	PIBL1212G152	1Y	7/24/2013	359	0.98	68.500000	2.3650	2:28:38 PM	2.3555	2.5269	2.3000	2.3257