

Interpolated Bills
July 03, 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	7	0.02					3.7421	3.7132	3.7132
TBILL 07.25.12	PIBL1211G154	<1M	7/25/2012	21	0.06					3.1403	3.0441	3.0441
TBILL 08.01.12	PIBL0312E091	1M	8/1/2012	28	0.08	10.551000	2.2000	3:07:27 PM	2.2000	2.8394	2.7096	2.7096
TBILL 08.08.12*	PIBL1211H162	1M	8/8/2012	35	0.10	1.000000	2.2000	10:34:44 AM	2.2000	2.5385	2.3750	2.3750
TBILL 08.22.12	PIBL1211H171	2M	8/22/2012	49	0.13					2.5054	2.3400	2.3400
TBILL 09.05.12	PIBL1211I189	2M	9/5/2012	63	0.17					2.4723	2.3050	2.3050
TBILL 09.19.12	PIBL1211I198	2M	9/19/2012	77	0.21					2.4392	2.2700	2.2700
TBILL 10.17.12*	PIBL1211J213	3M	10/17/2012	105	0.29					2.3731	2.2000	2.2000
TBILL 10.31.12	PIBL1211K220	4M	10/31/2012	119	0.33	36.041000	2.2252	3:54:36 PM	2.2251	2.3901	2.2167	2.2167
TBILL 11.28.12	PIBL0612E012	5M	11/28/2012	147	0.40					2.4240	2.2500	2.2500
TBILL 12.26.12	PIBL0612F039	6M	12/26/2012	175	0.48	0.706000	2.2500	2:28:10 PM	2.2500	2.4580	2.2833	2.2833
TBILL 01.09.13*	PIBL1212A014	6M	1/9/2013	189	0.52					2.4750	2.3000	2.3000
TBILL 02.06.13	PIBL1212B031	7M	2/6/2013	217	0.59	40.000000	2.3500	11:51:07 AM	2.3500	2.4995	2.3258	2.3250
TBILL 02.20.13	PIBL1212B040	8M	2/20/2013	231	0.63					2.5117	2.3387	2.3375
TBILL 03.06.13	PIBL1212C058	8M	3/6/2013	245	0.67					2.5240	2.3517	2.3500
TBILL 03.20.13	PIBL1212C067	9M	3/20/2013	259	0.71					2.5362	2.3646	2.3625
TBILL 04.17.13	PIBL1212D084	10M	4/17/2013	287	0.79					2.5607	2.3904	2.3875
TBILL 05.02.13	PIBL1212E092	10M	5/2/2013	302	0.83	552.984400	2.5500	3:38:43 PM	2.4349	2.5738	2.4043	2.4009
TBILL 05.15.13	PIBL1212E109	11M	5/15/2013	315	0.86					2.5852	2.4162	2.4125
TBILL 05.29.13	PIBL1212E118	11M	5/29/2013	329	0.90					2.5974	2.4292	2.4250
TBILL 06.26.13*	PIBL1212F135	1Y	6/26/2013	357	0.98					2.6219	2.4550	2.4500