

Interpolated Bills
July 30, 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	1						3.7500	3.7500	3.7500
TBILL 08.08.12	PIBL1211H162	<1M	8/8/2012	8	0.02					3.4693	3.4370	3.4350
TBILL 08.22.12	PIBL1211H171	<1M	8/22/2012	22	0.06					2.9079	2.8110	2.8050
TBILL 09.05.12*	PIBL1211I189	1M	9/5/2012	36	0.10	1.095000	2.5000	11:22:08 AM	2.5000	2.3465	2.1850	2.1750
TBILL 09.19.12	PIBL1211I198	2M	9/19/2012	50	0.14					2.2613	2.1012	2.0812
TBILL 10.10.12	PIBL0312G142	2M	10/10/2012	71	0.19	30.000000	1.8000	12:30:20 PM	1.8000	2.1336	1.9756	1.9406
TBILL 10.17.12	PIBL1211J213	2M	10/17/2012	78	0.21					2.0910	1.9338	1.8937
TBILL 10.24.12	PIBL0312G151	3M	10/24/2012	85	0.23	87.000000	1.8000	12:30:27 PM	1.8000	2.0484	1.8919	1.8469
TBILL 10.31.12*	PIBL1211K220	3M	10/31/2012	92	0.25					2.0058	1.8500	1.8000
TBILL 11.28.12	PIBL0612E012	4M	11/28/2012	120	0.33	235.000000	2.0000	12:30:35 PM	2.0000	2.0838	1.9214	1.8897
TBILL 12.26.12	PIBL0612F039	5M	12/26/2012	148	0.41					2.1618	1.9929	1.9794
TBILL 01.09.13	PIBL1212A014	5M	1/9/2013	162	0.44					2.2008	2.0286	2.0243
TBILL 01.23.13	PIBL0612G047	6M	1/23/2013	176	0.48	610.246800	2.1000	3:55:49 PM	2.1140	2.2398	2.0643	2.0691
TBILL 02.06.13*	PIBL1212B031	6M	2/6/2013	190	0.52					2.2788	2.1000	2.1140
TBILL 02.20.13	PIBL1212B040	7M	2/20/2013	204	0.56					2.3007	2.1229	2.1316
TBILL 03.06.13	PIBL1212C058	7M	3/6/2013	218	0.60					2.3226	2.1458	2.1492
TBILL 03.20.13	PIBL1212C067	8M	3/20/2013	232	0.64					2.3445	2.1687	2.1668
TBILL 04.17.13	PIBL1212D084	9M	4/17/2013	260	0.71					2.3883	2.2146	2.2019
TBILL 05.02.13	PIBL1212E092	9M	5/2/2013	275	0.75					2.4118	2.2391	2.2208
TBILL 05.15.13	PIBL1212E109	10M	5/15/2013	288	0.79					2.4321	2.2604	2.2371
TBILL 05.29.13	PIBL1212E118	10M	5/29/2013	302	0.83					2.4540	2.2833	2.2547
TBILL 06.26.13	PIBL1212F135	11M	6/26/2013	330	0.90					2.4978	2.3292	2.2898
TBILL 07.10.13	PIBL1212G143	1Y	7/10/2013	344	0.94					2.5196	2.3521	2.3074
TBILL 07.24.13*	PIBL1212G152	1Y	7/24/2013	358	0.98	1.600000	2.2270	3:19:25 PM	2.2266	2.5415	2.3750	2.3250