

Interpolated Bills
July 31, 2012

Instrument Name	ISIN	Tenor	Maturity	Days	YRS	D. Vol (MM)	Last Yield	Traded Time	W. Ave	PDSI-F	PDSI-R1	PDSI-R2
TBILL 08.08.12	PIBL1211H162	<1M	8/8/2012	7	0.02					3.4995	3.3882	3.3883
TBILL 08.22.12	PIBL1211H171	<1M	8/22/2012	21	0.06					2.9149	2.5441	2.5445
TBILL 09.05.12*	PIBL1211I189	1M	9/5/2012	35	0.10	272.708076	1.7500	3:03:04 PM	1.7006	2.3304	1.7000	1.7006
TBILL 09.19.12	PIBL1211I198	2M	9/19/2012	49	0.13					2.2458	1.7363	1.7355
TBILL 10.10.12	PIBL0312G142	2M	10/10/2012	70	0.19					2.1188	1.7906	1.7877
TBILL 10.17.12	PIBL1211J213	2M	10/17/2012	77	0.21					2.0765	1.8088	1.8052
TBILL 10.24.12	PIBL0312G151	3M	10/24/2012	84	0.23	18.000000	1.7750	11:15:32 AM	1.7750	2.0342	1.8269	1.8226
TBILL 10.31.12*	PIBL1211K220	3M	10/31/2012	91	0.25					1.9919	1.8450	1.8400
TBILL 11.28.12	PIBL0612E012	4M	11/28/2012	119	0.33					2.0659	1.9179	1.9143
TBILL 12.26.12	PIBL0612F039	5M	12/26/2012	147	0.40	31.000000	2.0000	10:23:21 AM	2.0000	2.1398	1.9907	1.9886
TBILL 01.09.13	PIBL1212A014	5M	1/9/2013	161	0.44	71.000000	2.0000	10:24:14 AM	2.0000	2.1768	2.0271	2.0257
TBILL 01.23.13	PIBL0612G047	6M	1/23/2013	175	0.48	1114.000000	2.1000	2:59:44 PM	2.1000	2.2138	2.0636	2.0629
TBILL 02.06.13*	PIBL1212B031	6M	2/6/2013	189	0.52					2.2508	2.1000	2.1000
TBILL 02.20.13	PIBL1212B040	7M	2/20/2013	203	0.56					2.2746	2.1167	2.1158
TBILL 03.06.13	PIBL1212C058	7M	3/6/2013	217	0.59					2.2985	2.1333	2.1315
TBILL 03.20.13	PIBL1212C067	8M	3/20/2013	231	0.63					2.3223	2.1500	2.1473
TBILL 04.17.13	PIBL1212D084	9M	4/17/2013	259	0.71					2.3700	2.1833	2.1788
TBILL 05.02.13	PIBL1212E092	9M	5/2/2013	274	0.75					2.3955	2.2012	2.1957
TBILL 05.15.13	PIBL1212E109	10M	5/15/2013	287	0.79					2.4177	2.2167	2.2104
TBILL 05.29.13	PIBL1212E118	10M	5/29/2013	301	0.82					2.4415	2.2333	2.2261
TBILL 06.26.13	PIBL1212F135	11M	6/26/2013	329	0.90					2.4892	2.2667	2.2576
TBILL 07.10.13	PIBL1212G143	11M	7/10/2013	343	0.94	1700.507000	2.3000	3:55:50 PM	2.3000	2.5131	2.2833	2.2734
TBILL 07.24.13*	PIBL1212G152	1Y	7/24/2013	357	0.98	351.078000	2.2553	3:42:46 PM	2.2892	2.5369	2.3000	2.2892