

Interpolated Bills  
August 13, 2012

Instrument Name	ISIN	Tenor	Maturity	Days	YRS	D. Vol (MM)	Last Yield	Traded Time	W. Ave	PDSI-F	PDSI-R1	PDSI-R2
TBILL 08.22.12	PIBL1211H171	<1M	8/22/2012	8	0.02					3.4612	3.4300	3.4200
TBILL 09.05.12	PIBL1211I189	<1M	9/5/2012	22	0.06					2.8835	2.7900	2.7600
TBILL 09.19.12*	PIBL1211I198	1M	9/19/2012	36	0.10					2.3058	2.1500	2.1000
TBILL 10.10.12	PIBL0312G142	2M	10/10/2012	57	0.16					2.0321	1.8714	1.8000
TBILL 10.17.12	PIBL1211J213	2M	10/17/2012	64	0.18					1.9409	1.7786	1.7000
TBILL 10.24.12	PIBL0312G151	2M	10/24/2012	71	0.19					1.8497	1.6857	1.6000
TBILL 10.31.12	PIBL1211K220	2M	10/31/2012	78	0.21	0.790000	2.1500	11:23:22 AM	2.1500	1.7585	1.5929	1.5000
TBILL 11.07.12*	PIBL0312H169	3M	11/7/2012	85	0.23					1.6673	1.5000	1.4000
TBILL 11.28.12	PIBL0612E012	4M	11/28/2012	106	0.29					1.7288	1.5600	1.4700
TBILL 12.26.12	PIBL0612F039	5M	12/26/2012	134	0.37					1.8109	1.6400	1.5633
TBILL 01.09.13	PIBL1212A014	5M	1/9/2013	148	0.41					1.8519	1.6800	1.6100
TBILL 01.23.13	PIBL0612G047	5M	1/23/2013	162	0.44					1.8929	1.7200	1.6567
TBILL 02.06.13	PIBL1212B031	6M	2/6/2013	176	0.48					1.9340	1.7600	1.7033
TBILL 02.20.13*	PIBL1212B040	6M	2/20/2013	190	0.52	0.220000	2.5150	10:44:14 AM	2.5150	1.9750	1.8000	1.7500
TBILL 03.06.13	PIBL1212C058	7M	3/6/2013	204	0.56					2.0292	1.8554	1.8003
TBILL 03.20.13	PIBL1212C067	7M	3/20/2013	218	0.60	0.352000	3.0000	10:43:26 AM	3.0000	2.0834	1.9108	1.8505
TBILL 04.17.13	PIBL1212D084	8M	4/17/2013	246	0.67					2.1918	2.0217	1.9510
TBILL 05.02.13	PIBL1212E092	9M	5/2/2013	261	0.72					2.2499	2.0810	2.0049
TBILL 05.15.13	PIBL1212E109	9M	5/15/2013	274	0.75	1.477000	2.1250	3:24:14 PM	2.1250	2.3002	2.1325	2.0515
TBILL 05.29.13	PIBL1212E118	10M	5/29/2013	288	0.79					2.3544	2.1879	2.1018
TBILL 06.26.13	PIBL1212F135	11M	6/26/2013	316	0.87					2.4628	2.2987	2.2023
TBILL 07.10.13	PIBL1212G143	11M	7/10/2013	330	0.90					2.5170	2.3542	2.2525
TBILL 07.24.13	PIBL1212G152	1Y	7/24/2013	344	0.94	3.331000	2.2259	2:57:11 PM	2.2256	2.5712	2.4096	2.3028
TBILL 08.07.13*	PIBL1212H160	1Y	8/7/2013	358	0.98	59.313347	2.3255	3:59:33 PM	2.3250	2.6254	2.4650	2.3530