

Interpolated Bills
August 16, 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	5	0.01					3.5654	3.5437	3.5419
TBILL 09.05.12	PIBL1211I189	<1M	9/5/2012	19	0.05					2.9192	2.8219	2.8134
TBILL 09.19.12*	PIBL1211I198	1M	9/19/2012	33	0.09					2.2731	2.1000	2.0850
TBILL 10.10.12	PIBL0312G142	2M	10/10/2012	54	0.15					1.9706	1.8000	1.7914
TBILL 10.17.12	PIBL1211J213	2M	10/17/2012	61	0.17					1.8698	1.7000	1.6936
TBILL 10.24.12	PIBL0312G151	2M	10/24/2012	68	0.19					1.7690	1.6000	1.5957
TBILL 10.31.12	PIBL1211K220	2M	10/31/2012	75	0.21	0.302000	2.0000	11:15:30 AM	2.0000	1.6681	1.5000	1.4979
TBILL 11.07.12*	PIBL0312H169	3M	11/7/2012	82	0.22	100.000000	1.4000	10:48:56 AM	1.4000	1.5673	1.4000	1.4000
TBILL 11.28.12	PIBL0612E012	4M	11/28/2012	103	0.28					1.6392	1.4700	1.4700
TBILL 12.26.12	PIBL0612F039	5M	12/26/2012	131	0.36					1.7351	1.5633	1.5633
TBILL 01.09.13	PIBL1212A014	5M	1/9/2013	145	0.40					1.7831	1.6100	1.6100
TBILL 01.23.13	PIBL0612G047	5M	1/23/2013	159	0.44	0.402200	2.0000	11:18:52 AM	2.0000	1.8310	1.6567	1.6567
TBILL 02.06.13	PIBL1212B031	6M	2/6/2013	173	0.47					1.8790	1.7033	1.7033
TBILL 02.20.13*	PIBL1212B040	6M	2/20/2013	187	0.51					1.9269	1.7500	1.7500
TBILL 03.06.13	PIBL1212C058	7M	3/6/2013	201	0.55					1.9808	1.8042	1.7958
TBILL 03.20.13	PIBL1212C067	7M	3/20/2013	215	0.59					2.0346	1.8583	1.8416
TBILL 04.17.13	PIBL1212D084	8M	4/17/2013	243	0.67					2.1423	1.9667	1.9332
TBILL 05.02.13	PIBL1212E092	9M	5/2/2013	258	0.71					2.2000	2.0247	1.9822
TBILL 05.15.13	PIBL1212E109	9M	5/15/2013	271	0.74					2.2500	2.0750	2.0247
TBILL 05.29.13	PIBL1212E118	10M	5/29/2013	285	0.78					2.3038	2.1292	2.0705
TBILL 06.26.13	PIBL1212F135	11M	6/26/2013	313	0.86					2.4115	2.2375	2.1621
TBILL 07.10.13	PIBL1212G143	11M	7/10/2013	327	0.90					2.4654	2.2917	2.2079
TBILL 07.24.13	PIBL1212G152	11M	7/24/2013	341	0.93	5.891000	2.2550	11:30:53 AM	2.2550	2.5192	2.3458	2.2537
TBILL 08.07.13*	PIBL1212H160	1Y	8/7/2013	355	0.97	7.622000	2.2750	9:33:58 AM	2.2750	2.5731	2.4000	2.2995