

Interpolated Bills
August 24, 2012

Instrument Name	ISIN	Tenor	Maturity	Days	YRS	D. Vol (MM)	Last Yield	Traded Time	W. Ave	PDSI-F	PDSI-R1	PDSI-R2
TBILL 09.05.12	PIBL12111189	<1M	9/5/2012	8	0.02					3.4974	3.4708	3.3750
TBILL 09.19.12	PIBL12111198	<1M	9/19/2012	22	0.06					2.9921	2.9125	2.6250
TBILL 10.10.12*	PIBL0312G142	1M	10/10/2012	43	0.12	133.340000	1.5000	11:35:48 AM	1.5000	2.2342	2.0750	1.5000
TBILL 10.17.12	PIBL1211J213	2M	10/17/2012	50	0.14					2.1434	1.9754	1.4826
TBILL 10.24.12	PIBL0312G151	2M	10/24/2012	57	0.16					2.0525	1.8759	1.4651
TBILL 10.31.12	PIBL1211K220	2M	10/31/2012	64	0.18	110.000000	1.4500	11:36:21 AM	1.4500	1.9616	1.7763	1.4477
TBILL 11.07.12	PIBL0312H169	2M	11/7/2012	71	0.19	0.500000	1.3750	9:07:57 AM	1.3750	1.8707	1.6767	1.4303
TBILL 11.21.12	PIBL0312H178	3M	11/21/2012	85	0.23	248.015000	1.3765	9:27:26 AM	1.3780	1.6890	1.4776	1.3954
TBILL 11.28.12*	PIBL0612E012	3M	11/28/2012	92	0.25					1.5981	1.3780	1.3780
TBILL 12.26.12	PIBL0612F039	4M	12/26/2012	120	0.33					1.7173	1.5129	1.4486
TBILL 01.09.13	PIBL1212A014	5M	1/9/2013	134	0.37					1.7769	1.5803	1.4839
TBILL 01.23.13	PIBL0612G047	5M	1/23/2013	148	0.41					1.8365	1.6477	1.5191
TBILL 02.06.13	PIBL1212B031	5M	2/6/2013	162	0.44					1.8962	1.7151	1.5544
TBILL 02.20.13	PIBL1212B040	6M	2/20/2013	176	0.48	154.275807	1.6250	4:01:45 PM	1.6250	1.9558	1.7826	1.5897
TBILL 03.06.13*	PIBL1212C058	6M	3/6/2013	190	0.52					2.0154	1.8500	1.6250
TBILL 03.20.13	PIBL1212C067	7M	3/20/2013	204	0.56					2.0485	1.8831	1.6655
TBILL 04.17.13	PIBL1212D084	8M	4/17/2013	232	0.64					2.1148	1.9494	1.7466
TBILL 05.02.13	PIBL1212E092	8M	5/2/2013	247	0.68					2.1503	1.9849	1.7901
TBILL 05.15.13	PIBL1212E109	9M	5/15/2013	260	0.71					2.1811	2.0157	1.8277
TBILL 05.29.13	PIBL1212E118	9M	5/29/2013	274	0.75					2.2142	2.0488	1.8683
TBILL 06.26.13	PIBL1212F135	10M	6/26/2013	302	0.83					2.2805	2.1151	1.9494
TBILL 07.10.13	PIBL1212G143	11M	7/10/2013	316	0.87	1200.000000	2.1000	9:07:06 AM	2.1000	2.3136	2.1482	1.9899
TBILL 07.24.13	PIBL1212G152	11M	7/24/2013	330	0.90	1.000000	2.1000	3:52:27 PM	2.1000	2.3467	2.1814	2.0305
TBILL 08.07.13	PIBL1212H160	1Y	8/7/2013	344	0.94	3.515000	2.0750	11:29:08 AM	2.0926	2.3799	2.2145	2.0710
TBILL 08.22.13*	PIBL1212H179	1Y	8/22/2013	359	0.98	147.602659	2.1150	4:08:44 PM	2.1150	2.4154	2.2500	2.1145