

Interpolated Bills
September 12, 2012

Instrument Name	ISIN	Tenor	Maturity	Days	YRS	D. Vol (MM)	Last Yield	Traded Time	W. Ave	PDSI-F	PDSI-R1	PDSI-R2
TBILL 09.19.12	PIBL1211I198	<1M	9/19/2012	6	0.02					3.5086	3.3902	3.3902
TBILL 10.10.12	PIBL0312G142	1M	10/10/2012	27	0.07	128.000000	1.3750	10:38:21 AM	1.3750	2.4945	1.8788	1.8788
TBILL 10.17.12*	PIBL1211J213	1M	10/17/2012	34	0.09					2.1565	1.3750	1.3750
TBILL 10.24.12	PIBL0312G151	1M	10/24/2012	41	0.11					2.0441	1.3536	1.3536
TBILL 10.31.12	PIBL1211K220	2M	10/31/2012	48	0.13	103.000000	1.3750	10:38:15 AM	1.3750	1.9316	1.3321	1.3321
TBILL 11.07.12	PIBL0312H169	2M	11/7/2012	55	0.15					1.8191	1.3107	1.3107
TBILL 11.21.12	PIBL0312H178	2M	11/21/2012	69	0.19					1.5942	1.2679	1.2679
TBILL 11.28.12	PIBL0612E012	2M	11/28/2012	76	0.21					1.4817	1.2464	1.2464
TBILL 12.05.12*	PIBL0312I186	3M	12/5/2012	83	0.23					1.3692	1.2250	1.2250
TBILL 12.26.12	PIBL0612F039	4M	12/26/2012	104	0.28					1.4809	1.3295	1.3061
TBILL 01.09.13	PIBL1212A014	4M	1/9/2013	118	0.32					1.5553	1.3992	1.3602
TBILL 01.23.13	PIBL0612G047	5M	1/23/2013	132	0.36					1.6298	1.4688	1.4143
TBILL 02.06.13	PIBL1212B031	5M	2/6/2013	146	0.40					1.7042	1.5385	1.4684
TBILL 02.20.13	PIBL1212B040	5M	2/20/2013	160	0.44					1.7786	1.6082	1.5225
TBILL 03.06.13	PIBL1212C058	6M	3/6/2013	174	0.48	667.057213	1.6250	2:32:41 PM	1.6306	1.8531	1.6778	1.5765
TBILL 03.20.13*	PIBL1212C067	6M	3/20/2013	188	0.52					1.9275	1.7475	1.6306
TBILL 04.17.13	PIBL1212D084	7M	4/17/2013	216	0.59					1.9986	1.8221	1.7125
TBILL 05.02.13	PIBL1212E092	8M	5/2/2013	231	0.63					2.0367	1.8620	1.7563
TBILL 05.15.13	PIBL1212E109	8M	5/15/2013	244	0.67					2.0697	1.8967	1.7943
TBILL 05.29.13	PIBL1212E118	9M	5/29/2013	258	0.71					2.1053	1.9340	1.8353
TBILL 06.26.13	PIBL1212F135	10M	6/26/2013	286	0.78					2.1764	2.0085	1.9171
TBILL 07.10.13	PIBL1212G143	10M	7/10/2013	300	0.82					2.2120	2.0458	1.9580
TBILL 07.24.13	PIBL1212G152	11M	7/24/2013	314	0.86	0.539000	2.5000	11:42:46 AM	2.5000	2.2475	2.0831	1.9990
TBILL 08.07.13	PIBL1212H160	11M	8/7/2013	328	0.90					2.2831	2.1204	2.0399
TBILL 08.22.13	PIBL1212H179	11M	8/22/2013	343	0.94	60.626683	2.1000	12:08:57 PM	2.1017	2.3212	2.1604	2.0838
TBILL 09.04.13*	PIBL1212I187	1Y	9/4/2013	356	0.98	51.760838	2.1001	11:58:15 AM	2.1218	2.3542	2.1950	2.1218