

Interpolated Bills  
September 19, 2012

Instrument Name	ISIN	Tenor	Maturity	Days	YRS	D. Vol (MM)	Last Yield	Traded Time	W. Ave	PDSI-F	PDSI-R1	PDSI-R2
TBILL 10.10.12	PIBL0312G142	<1M	10/10/2012	20	0.05					2.3416	2.2530	2.2386
TBILL 10.17.12	PIBL1211J213	1M	10/17/2012	27	0.07					1.8227	1.7015	1.6818
TBILL 10.24.12*	PIBL0312G151	1M	10/24/2012	34	0.09					1.3038	1.1500	1.1250
TBILL 10.31.12	PIBL1211K220	1M	10/31/2012	41	0.11	3.850700	1.0700	10:25:00 AM	1.0700	1.2728	1.1156	1.0844
TBILL 11.07.12	PIBL0312H169	2M	11/7/2012	48	0.13	3.970000	0.9000	2:57:48 PM	0.9000	1.2418	1.0812	1.0438
TBILL 11.21.12	PIBL0312H178	2M	11/21/2012	62	0.17					1.1798	1.0125	0.9625
TBILL 11.28.12	PIBL0612E012	2M	11/28/2012	69	0.19					1.1488	0.9781	0.9219
TBILL 12.05.12	PIBL0312I186	2M	12/5/2012	76	0.21					1.1178	0.9437	0.8813
TBILL 12.19.12*	PIBL0312I195	3M	12/19/2012	90	0.25					1.0558	0.8750	0.8000
TBILL 12.26.12	PIBL0612F039	3M	12/26/2012	97	0.27					1.0864	0.9069	0.8371
TBILL 01.09.13	PIBL1212A014	4M	1/9/2013	111	0.30					1.1478	0.9708	0.9113
TBILL 01.23.13	PIBL0612G047	4M	1/23/2013	125	0.34					1.2092	1.0346	0.9856
TBILL 02.06.13	PIBL1212B031	5M	2/6/2013	139	0.38					1.2705	1.0985	1.0598
TBILL 02.20.13	PIBL1212B040	5M	2/20/2013	153	0.42	225.109000	1.2250	10:35:06 AM	1.2445	1.3319	1.1623	1.1340
TBILL 03.06.13	PIBL1212C058	5M	3/6/2013	167	0.46					1.3933	1.2262	1.2083
TBILL 03.20.13*	PIBL1212C067	6M	3/20/2013	181	0.50					1.4546	1.2900	1.2825
TBILL 04.17.13	PIBL1212D084	7M	4/17/2013	209	0.57					1.5467	1.3800	1.3556
TBILL 05.02.13	PIBL1212E092	8M	5/2/2013	224	0.61					1.5960	1.4282	1.3947
TBILL 05.15.13	PIBL1212E109	8M	5/15/2013	237	0.65					1.6388	1.4700	1.4286
TBILL 05.29.13	PIBL1212E118	9M	5/29/2013	251	0.69					1.6848	1.5150	1.4651
TBILL 06.26.13	PIBL1212F135	9M	6/26/2013	279	0.76					1.7769	1.6050	1.5382
TBILL 07.10.13	PIBL1212G143	10M	7/10/2013	293	0.80					1.8229	1.6500	1.5747
TBILL 07.24.13	PIBL1212G152	10M	7/24/2013	307	0.84	705.585000	1.7000	3:59:40 PM	1.7186	1.8689	1.6950	1.6112
TBILL 08.07.13	PIBL1212H160	11M	8/7/2013	321	0.88					1.9150	1.7400	1.6478
TBILL 08.22.13	PIBL1212H179	11M	8/22/2013	336	0.92					1.9643	1.7882	1.6869
TBILL 09.04.13	PIBL1212I187	1Y	9/4/2013	349	0.96					2.0070	1.8300	1.7208
TBILL 09.18.13*	PIBL1212I196	1Y	9/18/2013	363	0.99	84.276800	1.7325	3:04:12 PM	1.7573	2.0531	1.8750	1.7573