

Interpolated Bills
September 26, 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	13	0.04					2.8322	2.7736	2.7736
TBILL 10.17.12	PIBL1211J213	<1M	10/17/2012	20	0.05					2.2969	2.2041	2.2041
TBILL 10.24.12	PIBL0312G151	1M	10/24/2012	27	0.07					1.7615	1.6345	1.6345
TBILL 10.31.12*	PIBL1211K220	1M	10/31/2012	34	0.09					1.2262	1.0650	1.0650
TBILL 11.07.12	PIBL0312H169	1M	11/7/2012	41	0.11	17.000000	0.7500	9:03:12 AM	0.7500	1.1942	1.0313	1.0288
TBILL 11.21.12	PIBL0312H178	2M	11/21/2012	55	0.15					1.1304	0.9638	0.9563
TBILL 11.28.12	PIBL0612E012	2M	11/28/2012	62	0.17					1.0985	0.9300	0.9200
TBILL 12.05.12	PIBL0312I186	2M	12/5/2012	69	0.19					1.0665	0.8963	0.8838
TBILL 12.19.12	PIBL0312I195	3M	12/19/2012	83	0.23					1.0027	0.8288	0.8112
TBILL 12.26.12*	PIBL0612F039	3M	12/26/2012	90	0.25					0.9708	0.7950	0.7750
TBILL 01.09.13	PIBL1212A014	4M	1/9/2013	104	0.28					1.0223	0.8500	0.8292
TBILL 01.23.13	PIBL0612G047	4M	1/23/2013	118	0.32					1.0738	0.9050	0.8833
TBILL 02.06.13	PIBL1212B031	5M	2/6/2013	132	0.36					1.1254	0.9600	0.9375
TBILL 02.20.13	PIBL1212B040	5M	2/20/2013	146	0.40					1.1769	1.0150	0.9917
TBILL 03.06.13	PIBL1212C058	5M	3/6/2013	160	0.44					1.2285	1.0700	1.0458
TBILL 03.20.13*	PIBL1212C067	6M	3/20/2013	174	0.48					1.2800	1.1250	1.1000
TBILL 04.17.13	PIBL1212D084	7M	4/17/2013	202	0.55					1.3612	1.2019	1.1577
TBILL 05.02.13	PIBL1212E092	7M	5/2/2013	217	0.59					1.4047	1.2431	1.1886
TBILL 05.15.13	PIBL1212E109	8M	5/15/2013	230	0.63					1.4424	1.2788	1.2154
TBILL 05.29.13	PIBL1212E118	8M	5/29/2013	244	0.67					1.4830	1.3173	1.2442
TBILL 06.26.13	PIBL1212F135	9M	6/26/2013	272	0.75					1.5641	1.3942	1.3019
TBILL 07.10.13	PIBL1212G143	10M	7/10/2013	286	0.78	1002.053000	1.9000	2:33:58 PM	1.4004	1.6047	1.4327	1.3308
TBILL 07.24.13	PIBL1212G152	10M	7/24/2013	300	0.82	500.000000	1.4050	9:20:36 AM	1.4050	1.6453	1.4712	1.3596
TBILL 08.07.13	PIBL1212H160	11M	8/7/2013	314	0.86	136.152000	1.4000	3:30:31 PM	1.4000	1.6859	1.5096	1.3885
TBILL 08.22.13	PIBL1212H179	11M	8/22/2013	329	0.90	2.341000	1.3250	11:56:51 AM	1.3250	1.7294	1.5508	1.4194
TBILL 09.04.13	PIBL1212I187	11M	9/4/2013	342	0.94					1.7671	1.5865	1.4462
TBILL 09.18.13*	PIBL1212I196	1Y	9/18/2013	356	0.98	188.000000	1.4750	3:30:58 PM	1.4750	1.8077	1.6250	1.4750