

Interpolated Bills
October 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 10.24.12	PIBL0312G151	<1M	10/24/2012	7	0.02					3.3062	3.2779	3.2735
TBILL 10.31.12	PIBL1211K220	<1M	10/31/2012	14	0.04					2.7885	2.7272	2.7176
TBILL 11.07.12	PIBL0312H169	<1M	11/7/2012	21	0.06					2.2708	2.1765	2.1618
TBILL 11.21.12*	PIBL0312H178	1M	11/21/2012	35	0.10					1.2354	1.0750	1.0500
TBILL 11.28.12	PIBL0612E012	1M	11/28/2012	42	0.12					1.1964	1.0333	1.0111
TBILL 12.05.12	PIBL0312I186	2M	12/5/2012	49	0.13					1.1574	0.9917	0.9721
TBILL 12.19.12	PIBL0312I195	2M	12/19/2012	63	0.17	680.400000	0.5750	11:41:29 AM	0.6030	1.0795	0.9083	0.8942
TBILL 12.26.12	PIBL0612F039	2M	12/26/2012	70	0.19					1.0405	0.8667	0.8553
TBILL 01.02.13	PIBL0312J201	2M	1/2/2013	77	0.21	1200.000000	0.6000	11:44:45 AM	0.6250	1.0015	0.8250	0.8163
TBILL 01.09.13	PIBL1212A014	3M	1/9/2013	84	0.23					0.9626	0.7833	0.7774
TBILL 01.23.13*	PIBL0612G047	3M	1/23/2013	98	0.27					0.8846	0.7000	0.6995
TBILL 02.06.13	PIBL1212B031	4M	2/6/2013	112	0.31					0.9372	0.7542	0.7521
TBILL 02.20.13	PIBL1212B040	4M	2/20/2013	126	0.35					0.9897	0.8083	0.8047
TBILL 03.06.13	PIBL1212C058	5M	3/6/2013	140	0.38					1.0423	0.8625	0.8573
TBILL 03.20.13	PIBL1212C067	5M	3/20/2013	154	0.42	400.000000	0.9250	12:09:24 PM	0.9375	1.0949	0.9167	0.9098
TBILL 04.03.13	PIBL0612J053	5M	4/3/2013	168	0.46					1.1474	0.9708	0.9624
TBILL 04.17.13*	PIBL1212D084	6M	4/17/2013	182	0.50					1.2000	1.0250	1.0150
TBILL 05.02.13	PIBL1212E092	7M	5/2/2013	197	0.54					1.2310	1.0508	1.0417
TBILL 05.15.13	PIBL1212E109	7M	5/15/2013	210	0.58					1.2579	1.0732	1.0648
TBILL 05.29.13	PIBL1212E118	8M	5/29/2013	224	0.61					1.2869	1.0973	1.0897
TBILL 06.26.13	PIBL1212F135	9M	6/26/2013	252	0.69					1.3449	1.1456	1.1394
TBILL 07.10.13	PIBL1212G143	9M	7/10/2013	266	0.73					1.3738	1.1697	1.1643
TBILL 07.24.13	PIBL1212G152	9M	7/24/2013	280	0.77					1.4028	1.1938	1.1892
TBILL 08.07.13	PIBL1212H160	10M	8/7/2013	294	0.81	272.152000	1.1250	12:08:29 PM	1.1250	1.4318	1.2179	1.2141
TBILL 08.22.13	PIBL1212H179	10M	8/22/2013	309	0.85	11.516000	1.3250	2:57:23 PM	1.3250	1.4628	1.2437	1.2408
TBILL 09.04.13	PIBL1212I187	11M	9/4/2013	322	0.88					1.4897	1.2661	1.2639
TBILL 09.18.13	PIBL1212I196	11M	9/18/2013	336	0.92	1214.376000	1.3000	4:00:23 PM	1.3125	1.5187	1.2902	1.2888
TBILL 10.02.13*	PIBL1212J202	1Y	10/2/2013	350	0.96	1208.193800	1.3250	3:49:48 PM	1.3137	1.5477	1.3144	1.3137