

Interpolated Bills  
October 23, 2012

Instrument Name	ISIN	Tenor	Maturity	Days	YRS	D. Vol (MM)	Last Yield	Traded Time	W. Ave	PDSI-F	PDSI-R1	PDSI-R2
TBILL 10.31.12	PIBL1211K220	<1M	10/31/2012	7	0.02					3.3044	3.2735	3.2735
TBILL 11.07.12	PIBL0312H169	<1M	11/7/2012	14	0.04					2.7846	2.7176	2.7176
TBILL 11.21.12	PIBL0312H178	1M	11/21/2012	28	0.08					1.7449	1.6059	1.6059
TBILL 11.28.12*	PIBL0612E012	1M	11/28/2012	35	0.10					1.2250	1.0500	1.0500
TBILL 12.05.12	PIBL0312I186	1M	12/5/2012	42	0.12					1.1786	1.0056	1.0056
TBILL 12.19.12	PIBL0312I195	2M	12/19/2012	56	0.15	50.000000	0.5750	11:30:09 AM	0.5750	1.0857	0.9169	0.9169
TBILL 12.26.12	PIBL0612F039	2M	12/26/2012	63	0.17					1.0392	0.8725	0.8725
TBILL 01.02.13	PIBL0312J201	2M	1/2/2013	70	0.19					0.9928	0.8281	0.8281
TBILL 01.09.13	PIBL1212A014	2M	1/9/2013	77	0.21					0.9463	0.7837	0.7837
TBILL 01.23.13*	PIBL0612G047	3M	1/23/2013	91	0.25					0.8535	0.6950	0.6950
TBILL 02.06.13	PIBL1212B031	4M	2/6/2013	105	0.29					0.9061	0.7417	0.7375
TBILL 02.20.13	PIBL1212B040	4M	2/20/2013	119	0.33					0.9587	0.7883	0.7800
TBILL 03.06.13	PIBL1212C058	5M	3/6/2013	133	0.36					1.0113	0.8350	0.8225
TBILL 03.20.13	PIBL1212C067	5M	3/20/2013	147	0.40					1.0640	0.8817	0.8650
TBILL 04.03.13	PIBL0612J053	5M	4/3/2013	161	0.44					1.1166	0.9283	0.9075
TBILL 04.17.13*	PIBL1212D084	6M	4/17/2013	175	0.48	268.000000	0.9250	11:20:38 AM	0.9500	1.1692	0.9750	0.9500
TBILL 05.02.13	PIBL1212E092	7M	5/2/2013	190	0.52	594.000000	0.9500	11:21:50 AM	0.9750	1.1981	1.0063	0.9835
TBILL 05.15.13	PIBL1212E109	7M	5/15/2013	203	0.56	100.000000	0.9750	11:23:06 AM	1.0000	1.2231	1.0333	1.0125
TBILL 05.29.13	PIBL1212E118	7M	5/29/2013	217	0.59					1.2500	1.0625	1.0437
TBILL 06.26.13	PIBL1212F135	8M	6/26/2013	245	0.67					1.3038	1.1208	1.1062
TBILL 07.10.13	PIBL1212G143	9M	7/10/2013	259	0.71	1098.000000	1.0500	11:24:18 AM	1.0977	1.3308	1.1500	1.1375
TBILL 07.24.13	PIBL1212G152	9M	7/24/2013	273	0.75	1650.200000	1.0700	11:19:32 AM	1.1294	1.3577	1.1792	1.1687
TBILL 08.07.13	PIBL1212H160	10M	8/7/2013	287	0.79					1.3846	1.2083	1.2000
TBILL 08.22.13	PIBL1212H179	10M	8/22/2013	302	0.83					1.4135	1.2396	1.2335
TBILL 09.04.13	PIBL1212I187	11M	9/4/2013	315	0.86					1.4385	1.2667	1.2625
TBILL 09.18.13	PIBL1212I196	11M	9/18/2013	329	0.90	404.600000	1.2000	9:55:19 AM	1.2000	1.4654	1.2958	1.2937
TBILL 10.02.13*	PIBL1212J202	1Y	10/2/2013	343	0.94					1.4923	1.3250	1.3250