

Interpolated Bills
October 24, 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	6	0.02					3.3645	3.3409	3.3402
TBILL 11.07.12	PIBL0312H169	<1M	11/7/2012	13	0.04					2.8248	2.7682	2.7664
TBILL 11.21.12	PIBL0312H178	1M	11/21/2012	27	0.07					1.7455	1.6227	1.6188
TBILL 11.28.12*	PIBL0612E012	1M	11/28/2012	34	0.09					1.2058	1.0500	1.0450
TBILL 12.05.12	PIBL0312I186	1M	12/5/2012	41	0.11					1.1607	1.0056	0.9987
TBILL 12.19.12	PIBL0312I195	2M	12/19/2012	55	0.15	50.000000	0.5750	9:01:23 AM	0.5750	1.0706	0.9169	0.9062
TBILL 12.26.12	PIBL0612F039	2M	12/26/2012	62	0.17					1.0256	0.8725	0.8600
TBILL 01.02.13	PIBL0312J201	2M	1/2/2013	69	0.19					0.9805	0.8281	0.8137
TBILL 01.09.13	PIBL1212A014	2M	1/9/2013	76	0.21					0.9355	0.7837	0.7675
TBILL 01.23.13*	PIBL0612G047	3M	1/23/2013	90	0.25					0.8454	0.6950	0.6750
TBILL 02.06.13	PIBL1212B031	4M	2/6/2013	104	0.28					0.8994	0.7458	0.7250
TBILL 02.20.13	PIBL1212B040	4M	2/20/2013	118	0.32	13.200000	0.6250	11:39:20 AM	0.6250	0.9533	0.7967	0.7750
TBILL 03.06.13	PIBL1212C058	5M	3/6/2013	132	0.36	0.813000	0.6000	3:29:41 PM	0.6000	1.0073	0.8475	0.8250
TBILL 03.20.13	PIBL1212C067	5M	3/20/2013	146	0.40					1.0613	0.8983	0.8750
TBILL 04.03.13	PIBL0612J053	5M	4/3/2013	160	0.44	1698.159000	0.8000	3:28:49 PM	0.8777	1.1153	0.9492	0.9250
TBILL 04.17.13*	PIBL1212D084	6M	4/17/2013	174	0.48					1.1692	1.0000	0.9750
TBILL 05.02.13	PIBL1212E092	7M	5/2/2013	189	0.52	1.520000	0.9000	10:41:20 AM	0.9000	1.1973	1.0246	1.0004
TBILL 05.15.13	PIBL1212E109	7M	5/15/2013	202	0.55					1.2216	1.0458	1.0225
TBILL 05.29.13	PIBL1212E118	7M	5/29/2013	216	0.59					1.2478	1.0687	1.0463
TBILL 06.26.13	PIBL1212F135	8M	6/26/2013	244	0.67					1.3002	1.1146	1.0938
TBILL 07.10.13	PIBL1212G143	9M	7/10/2013	258	0.71					1.3263	1.1375	1.1175
TBILL 07.24.13	PIBL1212G152	9M	7/24/2013	272	0.75					1.3525	1.1604	1.1413
TBILL 08.07.13	PIBL1212H160	10M	8/7/2013	286	0.78	14.942000	1.0000	3:26:26 PM	1.0000	1.3787	1.1833	1.1650
TBILL 08.22.13	PIBL1212H179	10M	8/22/2013	301	0.82	8.611000	1.1000	10:52:22 AM	1.1017	1.4068	1.2079	1.1904
TBILL 09.04.13	PIBL1212I187	11M	9/4/2013	314	0.86	52.720000	1.1250	3:45:06 PM	1.1928	1.4311	1.2292	1.2125
TBILL 09.18.13	PIBL1212I196	11M	9/18/2013	328	0.90					1.4573	1.2521	1.2362
TBILL 10.02.13*	PIBL1212J202	1Y	10/2/2013	342	0.94	26.272000	1.2525	11:53:50 AM	1.2525	1.4835	1.2750	1.2600