

Interpolated Bills  
October 04, 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	5	0.01					3.4322	3.4125	3.4125
TBILL 10.17.12	PIBL1211J213	<1M	10/17/2012	12	0.03					2.8761	2.8219	2.8219
TBILL 10.24.12	PIBL0312G151	<1M	10/24/2012	19	0.05					2.3200	2.2312	2.2312
TBILL 10.31.12	PIBL1211K220	1M	10/31/2012	26	0.07					1.7638	1.6406	1.6406
TBILL 11.07.12*	PIBL0312H169	1M	11/7/2012	33	0.09					1.2077	1.0500	1.0500
TBILL 11.21.12	PIBL0312H178	2M	11/21/2012	47	0.13					1.1373	0.9785	0.9785
TBILL 11.28.12	PIBL0612E012	2M	11/28/2012	54	0.15					1.1020	0.9428	0.9428
TBILL 12.05.12	PIBL0312I186	2M	12/5/2012	61	0.17					1.0668	0.9070	0.9070
TBILL 12.19.12	PIBL0312I195	2M	12/19/2012	75	0.21					0.9964	0.8356	0.8356
TBILL 12.26.12	PIBL0612F039	3M	12/26/2012	82	0.22					0.9612	0.7998	0.7998
TBILL 01.02.13*	PIBL0312J201	3M	1/2/2013	89	0.24	106.756000	0.7995	11:09:12 AM	0.7641	0.9260	0.7641	0.7641
TBILL 01.09.13	PIBL1212A014	3M	1/9/2013	96	0.26					0.9493	0.7869	0.7872
TBILL 01.23.13	PIBL0612G047	4M	1/23/2013	110	0.30					0.9960	0.8324	0.8335
TBILL 02.06.13	PIBL1212B031	4M	2/6/2013	124	0.34					1.0428	0.8779	0.8798
TBILL 02.20.13	PIBL1212B040	5M	2/20/2013	138	0.38					1.0895	0.9234	0.9261
TBILL 03.06.13	PIBL1212C058	5M	3/6/2013	152	0.42					1.1362	0.9690	0.9724
TBILL 03.20.13	PIBL1212C067	5M	3/20/2013	166	0.45					1.1829	1.0145	1.0187
TBILL 04.03.13*	PIBL0612J053	6M	4/3/2013	180	0.49	440.000000	1.0650	2:32:30 PM	1.0650	1.2296	1.0600	1.0650
TBILL 04.17.13	PIBL1212D084	7M	4/17/2013	194	0.53					1.2557	1.0862	1.0908
TBILL 05.02.13	PIBL1212E092	7M	5/2/2013	209	0.57					1.2837	1.1142	1.1184
TBILL 05.15.13	PIBL1212E109	8M	5/15/2013	222	0.61					1.3080	1.1385	1.1423
TBILL 05.29.13	PIBL1212E118	8M	5/29/2013	236	0.65					1.3341	1.1646	1.1681
TBILL 06.26.13	PIBL1212F135	9M	6/26/2013	264	0.72					1.3864	1.2169	1.2196
TBILL 07.10.13	PIBL1212G143	9M	7/10/2013	278	0.76					1.4125	1.2431	1.2454
TBILL 07.24.13	PIBL1212G152	10M	7/24/2013	292	0.80	500.000000	1.2750	2:32:24 PM	1.2750	1.4386	1.2692	1.2712
TBILL 08.07.13	PIBL1212H160	10M	8/7/2013	306	0.84					1.4647	1.2954	1.2969
TBILL 08.22.13	PIBL1212H179	11M	8/22/2013	321	0.88	0.300000	1.3500	8:53:30 AM	1.3500	1.4927	1.3234	1.3245
TBILL 09.04.13	PIBL1212I187	11M	9/4/2013	334	0.92					1.5170	1.3477	1.3485
TBILL 09.18.13	PIBL1212I196	1Y	9/18/2013	348	0.95					1.5431	1.3738	1.3742
TBILL 10.02.13*	PIBL1212J202	1Y	10/2/2013	362	0.99					1.5692	1.4000	1.4000