

Interpolated Bills
October 05, 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	2	0.01					3.6910	3.6872	3.6872
TBILL 10.17.12	PIBL1211J213	<1M	10/17/2012	9	0.02					3.2779	3.2477	3.2477
TBILL 10.24.12	PIBL0312G151	<1M	10/24/2012	16	0.04					2.8649	2.8081	2.8081
TBILL 10.31.12	PIBL1211K220	<1M	10/31/2012	23	0.06					2.4518	2.3686	2.3686
TBILL 11.07.12	PIBL0312H169	1M	11/7/2012	30	0.08					2.0388	1.9291	1.9291
TBILL 11.21.12*	PIBL0312H178	1M	11/21/2012	44	0.12					1.2127	1.0500	1.0500
TBILL 11.28.12	PIBL0612E012	2M	11/28/2012	51	0.14					1.1847	1.0207	1.0207
TBILL 12.05.12	PIBL0312I186	2M	12/5/2012	58	0.16					1.1566	0.9914	0.9914
TBILL 12.19.12	PIBL0312I195	2M	12/19/2012	72	0.20					1.1006	0.9329	0.9329
TBILL 12.26.12	PIBL0612F039	2M	12/26/2012	79	0.22					1.0726	0.9036	0.9036
TBILL 01.02.13	PIBL0312J201	3M	1/2/2013	86	0.24					1.0446	0.8743	0.8743
TBILL 01.09.13*	PIBL1212A014	3M	1/9/2013	93	0.25	0.101000	1.5000	10:37:39 AM	1.5000	1.0165	0.8450	0.8450
TBILL 01.23.13	PIBL0612G047	4M	1/23/2013	107	0.29					1.0441	0.8757	0.8757
TBILL 02.06.13	PIBL1212B031	4M	2/6/2013	121	0.33					1.0716	0.9064	0.9064
TBILL 02.20.13	PIBL1212B040	5M	2/20/2013	135	0.37					1.0991	0.9371	0.9371
TBILL 03.06.13	PIBL1212C058	5M	3/6/2013	149	0.41					1.1266	0.9679	0.9679
TBILL 03.20.13	PIBL1212C067	5M	3/20/2013	163	0.45	400.000000	1.0150	3:44:46 PM	1.0150	1.1542	0.9986	0.9986
TBILL 04.03.13	PIBL0612J053	6M	4/3/2013	177	0.48					1.1817	1.0293	1.0293
TBILL 04.17.13*	PIBL1212D084	6M	4/17/2013	191	0.52					1.2092	1.0600	1.0600
TBILL 05.02.13	PIBL1212E092	7M	5/2/2013	206	0.56					1.2425	1.0904	1.0904
TBILL 05.15.13	PIBL1212E109	7M	5/15/2013	219	0.60					1.2713	1.1167	1.1167
TBILL 05.29.13	PIBL1212E118	8M	5/29/2013	233	0.64					1.3023	1.1450	1.1450
TBILL 06.26.13	PIBL1212F135	9M	6/26/2013	261	0.72					1.3644	1.2017	1.2017
TBILL 07.10.13	PIBL1212G143	9M	7/10/2013	275	0.75					1.3954	1.2300	1.2300
TBILL 07.24.13	PIBL1212G152	10M	7/24/2013	289	0.79					1.4264	1.2583	1.2583
TBILL 08.07.13	PIBL1212H160	10M	8/7/2013	303	0.83					1.4574	1.2867	1.2867
TBILL 08.22.13	PIBL1212H179	11M	8/22/2013	318	0.87					1.4907	1.3170	1.3170
TBILL 09.04.13	PIBL1212I187	11M	9/4/2013	331	0.91	0.766000	1.3250	11:50:02 AM	1.9911	1.5195	1.3433	1.3433
TBILL 09.18.13	PIBL1212I196	1Y	9/18/2013	345	0.95					1.5505	1.3717	1.3717
TBILL 10.02.13*	PIBL1212J202	1Y	10/2/2013	359	0.98	0.101000	1.3250	10:35:17 AM	1.3250	1.5815	1.4000	1.4000