

Interpolated Bills
November 15, 2012

Instrument Name	ISIN	Tenor	Maturity	Days	YRS	D. Vol (MM)	Last Yield	Traded Time	W. Ave	PDSI-F	PDSI-R1	PDSI-R2
TBILL 11.21.12	PIBL0312H178	<1M	11/21/2012	5	0.01					3.1981	3.1750	3.1744
TBILL 11.28.12	PIBL0612E012	<1M	11/28/2012	12	0.03					2.6697	2.6062	2.6045
TBILL 12.05.12	PIBL0312I186	<1M	12/5/2012	19	0.05					2.1413	2.0375	2.0347
TBILL 12.19.12*	PIBL0312I195	1M	12/19/2012	33	0.09					1.0846	0.9000	0.8950
TBILL 12.26.12	PIBL0612F039	1M	12/26/2012	40	0.11					1.0048	0.8219	0.8175
TBILL 01.02.13	PIBL0312J201	2M	1/2/2013	47	0.13					0.9250	0.7437	0.7400
TBILL 01.09.13	PIBL1212A014	2M	1/9/2013	54	0.15					0.8452	0.6656	0.6625
TBILL 01.23.13	PIBL0612G047	2M	1/23/2013	68	0.19					0.6856	0.5094	0.5075
TBILL 01.30.13	PIBL0312J210	2M	1/30/2013	75	0.21					0.6058	0.4312	0.4300
TBILL 02.06.13	PIBL1212B031	3M	2/6/2013	82	0.22					0.5260	0.3531	0.3525
TBILL 02.13.13*	PIBL0312K227	3M	2/13/2013	89	0.24	50.000000	0.2750	3:49:32 PM	0.2750	0.4462	0.2750	0.2750
TBILL 02.20.13	PIBL1212B040	3M	2/20/2013	96	0.26					0.4645	0.2923	0.2911
TBILL 03.06.13	PIBL1212C058	4M	3/6/2013	110	0.30					0.5012	0.3269	0.3234
TBILL 03.20.13	PIBL1212C067	4M	3/20/2013	124	0.34					0.5379	0.3615	0.3557
TBILL 04.03.13	PIBL0612J053	5M	4/3/2013	138	0.38					0.5746	0.3962	0.3880
TBILL 04.17.13	PIBL1212D084	5M	4/17/2013	152	0.42					0.6112	0.4308	0.4203
TBILL 05.02.13	PIBL1212E092	5M	5/2/2013	167	0.46					0.6505	0.4679	0.4550
TBILL 05.15.13*	PIBL1212E109	6M	5/15/2013	180	0.49	100.576000	0.4750	4:01:39 PM	0.4849	0.6846	0.5000	0.4849
TBILL 05.29.13	PIBL1212E118	7M	5/29/2013	194	0.53					0.7028	0.5185	0.5010
TBILL 06.26.13	PIBL1212F135	8M	6/26/2013	222	0.61					0.7392	0.5554	0.5331
TBILL 07.10.13	PIBL1212G143	8M	7/10/2013	236	0.65					0.7574	0.5738	0.5492
TBILL 07.24.13	PIBL1212G152	9M	7/24/2013	250	0.68					0.7756	0.5923	0.5653
TBILL 08.07.13	PIBL1212H160	9M	8/7/2013	264	0.72					0.7938	0.6108	0.5813
TBILL 08.22.13	PIBL1212H179	9M	8/22/2013	279	0.76					0.8133	0.6305	0.5986
TBILL 09.04.13	PIBL1212I187	10M	9/4/2013	292	0.80	67.255000	0.5950	4:03:56 PM	0.5950	0.8302	0.6477	0.6135
TBILL 09.18.13	PIBL1212I196	10M	9/18/2013	306	0.84					0.8484	0.6662	0.6296
TBILL 10.02.13	PIBL1212J202	11M	10/2/2013	320	0.88	189.601000	0.6250	4:07:22 PM	0.6250	0.8666	0.6846	0.6456
TBILL 10.30.13	PIBL1212J211	1Y	10/30/2013	348	0.95	1.602000	0.5500	11:39:30 AM	0.5500	0.9030	0.7215	0.6778
TBILL 11.13.13*	PIBL1212K228	1Y	11/13/2013	362	0.99	145.610000	0.6800	4:13:14 PM	0.6954	0.9212	0.7400	0.6938