

Interpolated Bills
November 07, 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	13	0.04					2.8064	2.7575	2.7575
TBILL 11.28.12	PIBL0612E012	<1M	11/28/2012	20	0.05					2.4018	2.3244	2.3244
TBILL 12.05.12	PIBL0312I186	1M	12/5/2012	27	0.07					1.9973	1.8912	1.8912
TBILL 12.19.12*	PIBL0312I195	1M	12/19/2012	41	0.11	24.401000	0.3000	9:08:47 AM	0.3000	1.1881	1.0250	1.0250
TBILL 12.26.12	PIBL0612F039	2M	12/26/2012	48	0.13					1.1067	0.9450	0.9429
TBILL 01.02.13	PIBL0312J201	2M	1/2/2013	55	0.15					1.0253	0.8650	0.8607
TBILL 01.09.13	PIBL1212A014	2M	1/9/2013	62	0.17	0.520000	0.9500	11:08:42 AM	0.9500	0.9440	0.7850	0.7786
TBILL 01.23.13	PIBL0612G047	2M	1/23/2013	76	0.21					0.7812	0.6250	0.6143
TBILL 01.30.13	PIBL0312J210	3M	1/30/2013	83	0.23					0.6998	0.5450	0.5321
TBILL 02.06.13*	PIBL1212B031	3M	2/6/2013	90	0.25					0.6185	0.4650	0.4500
TBILL 02.20.13	PIBL1212B040	4M	2/20/2013	104	0.28	18.712000	0.3150	4:07:58 PM	0.3100	0.6550	0.5007	0.4857
TBILL 03.06.13	PIBL1212C058	4M	3/6/2013	118	0.32					0.6915	0.5364	0.5214
TBILL 03.20.13	PIBL1212C067	5M	3/20/2013	132	0.36					0.7281	0.5721	0.5571
TBILL 04.03.13	PIBL0612J053	5M	4/3/2013	146	0.40					0.7646	0.6079	0.5929
TBILL 04.17.13	PIBL1212D084	5M	4/17/2013	160	0.44					0.8012	0.6436	0.6286
TBILL 05.02.13	PIBL1212E092	6M	5/2/2013	175	0.48	10.957400	1.0000	2:40:26 PM	0.7494	0.8403	0.6818	0.6668
TBILL 05.15.13*	PIBL1212E109	6M	5/15/2013	188	0.52					0.8742	0.7150	0.7000
TBILL 05.29.13	PIBL1212E118	7M	5/29/2013	202	0.55					0.8929	0.7346	0.7104
TBILL 06.26.13	PIBL1212F135	8M	6/26/2013	230	0.63					0.9302	0.7737	0.7313
TBILL 07.10.13	PIBL1212G143	8M	7/10/2013	244	0.67					0.9488	0.7933	0.7418
TBILL 07.24.13	PIBL1212G152	9M	7/24/2013	258	0.71					0.9675	0.8129	0.7522
TBILL 08.07.13	PIBL1212H160	9M	8/7/2013	272	0.75					0.9862	0.8325	0.7626
TBILL 08.22.13	PIBL1212H179	10M	8/22/2013	287	0.79					1.0061	0.8535	0.7738
TBILL 09.04.13	PIBL1212I187	10M	9/4/2013	300	0.82					1.0235	0.8717	0.7835
TBILL 09.18.13	PIBL1212I196	11M	9/18/2013	314	0.86					1.0421	0.8912	0.7940
TBILL 10.02.13	PIBL1212J202	11M	10/2/2013	328	0.90					1.0608	0.9108	0.8044
TBILL 10.30.13*	PIBL1212J211	1Y	10/30/2013	356	0.98	72.312000	0.8255	3:55:01 PM	0.8253	1.0981	0.9500	0.8253