

Interpolated Bills
December 12, 2012

Instrument Name	ISIN	Tenor	Maturity	Days	YRS	D. Vol (MM)	Last Yield	Traded Time	W. Ave	PDSI-F	PDSI-R1	PDSI-R2
TBILL 12.19.12	PIBL0312I195	<1M	12/19/2012	6	0.02					3.1892	3.1688	3.1688
TBILL 12.26.12	PIBL0612F039	<1M	12/26/2012	13	0.04					2.7540	2.7050	2.7050
TBILL 01.02.13	PIBL0312J201	<1M	1/2/2013	20	0.05					2.3189	2.2413	2.2413
TBILL 01.09.13	PIBL1212A014	1M	1/9/2013	27	0.07					1.8837	1.7775	1.7775
TBILL 01.23.13*	PIBL0612G047	1M	1/23/2013	41	0.11					1.0135	0.8500	0.8500
TBILL 01.30.13	PIBL0312J210	2M	1/30/2013	48	0.13					0.9484	0.7836	0.7536
TBILL 02.06.13	PIBL1212B031	2M	2/6/2013	55	0.15					0.8832	0.7171	0.6571
TBILL 02.13.13	PIBL0312K227	2M	2/13/2013	62	0.17					0.8181	0.6507	0.5607
TBILL 02.20.13	PIBL1212B040	2M	2/20/2013	69	0.19					0.7530	0.5843	0.4643
TBILL 02.27.13	PIBL0312K236	2M	2/27/2013	76	0.21					0.6879	0.5179	0.3679
TBILL 03.06.13	PIBL1212C058	3M	3/6/2013	83	0.23					0.6228	0.4514	0.2714
TBILL 03.13.13*	PIBL0312L244	3M	3/13/2013	90	0.25	50.000000	0.1750	3:25:52 PM	0.1750	0.5577	0.3850	0.1750
TBILL 03.20.13	PIBL1212C067	3M	3/20/2013	97	0.27					0.5855	0.4139	0.2149
TBILL 04.03.13	PIBL0612J053	4M	4/3/2013	111	0.30					0.6410	0.4717	0.2948
TBILL 04.17.13	PIBL1212D084	4M	4/17/2013	125	0.34					0.6966	0.5296	0.3747
TBILL 05.02.13	PIBL1212E092	5M	5/2/2013	140	0.38					0.7561	0.5915	0.4603
TBILL 05.15.13	PIBL1212E109	5M	5/15/2013	153	0.42					0.8076	0.6452	0.5345
TBILL 05.29.13	PIBL1212E118	5M	5/29/2013	167	0.46					0.8632	0.7030	0.6144
TBILL 06.13.13*	PIBL0612L069	6M	6/13/2013	182	0.50					0.9227	0.7650	0.7000
TBILL 06.26.13	PIBL1212F135	7M	6/26/2013	195	0.53					0.9654	0.8070	0.7015
TBILL 07.10.13	PIBL1212G143	7M	7/10/2013	209	0.57					1.0114	0.8523	0.7032
TBILL 07.24.13	PIBL1212G152	8M	7/24/2013	223	0.61					1.0574	0.8975	0.7048
TBILL 08.07.13	PIBL1212H160	8M	8/7/2013	237	0.65					1.1034	0.9428	0.7064
TBILL 08.22.13	PIBL1212H179	9M	8/22/2013	252	0.69					1.1527	0.9912	0.7082
TBILL 09.04.13	PIBL1212I187	9M	9/4/2013	265	0.73					1.1954	1.0333	0.7097
TBILL 09.18.13	PIBL1212I196	9M	9/18/2013	279	0.76					1.2414	1.0785	0.7113
TBILL 10.02.13	PIBL1212J202	10M	10/2/2013	293	0.80					1.2873	1.1238	0.7130
TBILL 10.30.13	PIBL1212J211	11M	10/30/2013	321	0.88					1.3793	1.2143	0.7162
TBILL 11.13.13	PIBL1212K228	11M	11/13/2013	335	0.92					1.4253	1.2595	0.7179
TBILL 11.27.13	PIBL1212K237	1Y	11/27/2013	349	0.96	0.102000	0.6250	10:15:14 AM	0.6250	1.4713	1.3048	0.7195
TBILL 12.11.13*	PIBL1212L245	1Y	12/11/2013	363	0.99	54.074558	0.6755	3:00:08 PM	0.7213	1.5173	1.3500	0.7211