

Interpolated Bills
December 03, 2012

Instrument Name	ISIN	Tenor	Maturity	Days	YRS	D. Vol (MM)	Last Yield	Traded Time	W. Ave	PDSI-F	PDSI-R1	PDSI-R2
TBILL 12.05.12	PIBL0312I186	<1M	12/5/2012	1						3.5000	3.5000	3.5000
TBILL 12.19.12	PIBL0312I195	<1M	12/19/2012	15	0.04					2.5008	2.4400	2.4400
TBILL 12.26.12	PIBL0612F039	<1M	12/26/2012	22	0.06					2.0012	1.9100	1.9100
TBILL 01.02.13	PIBL0312J201	1M	1/2/2013	29	0.08					1.5015	1.3800	1.3800
TBILL 01.09.13*	PIBL1212A014	1M	1/9/2013	36	0.10	1.493477	0.5000	9:00:02 AM	0.5000	1.0019	0.8500	0.8500
TBILL 01.23.13	PIBL0612G047	2M	1/23/2013	50	0.14					0.8942	0.7990	0.7537
TBILL 01.30.13	PIBL0312J210	2M	1/30/2013	57	0.16	102.560000	0.2500	11:37:53 AM	0.2517	0.8404	0.7735	0.7055
TBILL 02.06.13	PIBL1212B031	2M	2/6/2013	64	0.18	140.854000	0.1950	2:29:51 PM	0.1851	0.7865	0.7479	0.6573
TBILL 02.13.13	PIBL0312K227	2M	2/13/2013	71	0.19	168.000000	0.1350	11:38:15 AM	0.1350	0.7327	0.7224	0.6091
TBILL 02.20.13	PIBL1212B040	2M	2/20/2013	78	0.21	834.000000	0.2500	2:33:59 PM	0.2275	0.6788	0.6969	0.5610
TBILL 02.27.13	PIBL0312K236	3M	2/27/2013	85	0.23	315.000000	0.1850	11:38:06 AM	0.1850	0.6250	0.6714	0.5128
TBILL 03.06.13*	PIBL1212C058	3M	3/6/2013	92	0.25					0.5712	0.6459	0.4646
TBILL 03.20.13	PIBL1212C067	4M	3/20/2013	106	0.29	1072.000000	0.3500	11:37:25 AM	0.3500	0.6487	0.6323	0.4790
TBILL 04.03.13	PIBL0612J053	4M	4/3/2013	120	0.33					0.7262	0.6187	0.4935
TBILL 04.17.13	PIBL1212D084	5M	4/17/2013	134	0.37					0.8037	0.6051	0.5079
TBILL 05.02.13	PIBL1212E092	5M	5/2/2013	149	0.41					0.8867	0.5905	0.5233
TBILL 05.15.13	PIBL1212E109	5M	5/15/2013	162	0.44	400.000000	0.4250	10:16:16 AM	0.4875	0.9587	0.5779	0.5367
TBILL 05.29.13*	PIBL1212E118	6M	5/29/2013	176	0.48	252.000000	0.5250	11:37:40 AM	0.5512	1.0362	0.5642	0.5512
TBILL 06.26.13	PIBL1212F135	7M	6/26/2013	204	0.56					1.0478	0.6236	0.5894
TBILL 07.10.13	PIBL1212G143	7M	7/10/2013	218	0.60					1.0536	0.6533	0.6086
TBILL 07.24.13	PIBL1212G152	8M	7/24/2013	232	0.64					1.0593	0.6829	0.6277
TBILL 08.07.13	PIBL1212H160	8M	8/7/2013	246	0.67					1.0651	0.7126	0.6469
TBILL 08.22.13	PIBL1212H179	9M	8/22/2013	261	0.72	183.600000	0.6000	10:06:16 AM	0.6000	1.0714	0.7444	0.6674
TBILL 09.04.13	PIBL1212I187	9M	9/4/2013	274	0.75					1.0767	0.7720	0.6852
TBILL 09.18.13	PIBL1212I196	10M	9/18/2013	288	0.79					1.0825	0.8016	0.7043
TBILL 10.02.13	PIBL1212J202	10M	10/2/2013	302	0.83					1.0883	0.8313	0.7234
TBILL 10.30.13	PIBL1212J211	11M	10/30/2013	330	0.90	257.020000	0.6500	11:37:34 AM	0.6515	1.0999	0.8907	0.7617
TBILL 11.13.13	PIBL1212K228	1Y	11/13/2013	344	0.94					1.1057	0.9203	0.7809
TBILL 11.27.13*	PIBL1212K237	1Y	11/27/2013	358	0.98	3.000000	0.6000	8:57:56 AM	0.5875	1.1115	0.9500	0.8000