

Interpolated Bills
December 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 12.19.12	PIBL0312I195	<1M	12/19/2012	9	0.02					3.0374	3.0070	3.0070
TBILL 12.26.12	PIBL0612F039	<1M	12/26/2012	16	0.04					2.6326	2.5756	2.5756
TBILL 01.02.13	PIBL0312J201	<1M	1/2/2013	23	0.06					2.2278	2.1442	2.1442
TBILL 01.09.13	PIBL1212A014	1M	1/9/2013	30	0.08					1.8230	1.7128	1.7128
TBILL 01.23.13*	PIBL0612G047	1M	1/23/2013	44	0.12					1.0135	0.8500	0.8500
TBILL 01.30.13	PIBL0312J210	2M	1/30/2013	51	0.14					0.9596	0.7938	0.7938
TBILL 02.06.13	PIBL1212B031	2M	2/6/2013	58	0.16					0.9058	0.7375	0.7375
TBILL 02.13.13	PIBL0312K227	2M	2/13/2013	65	0.18					0.8519	0.6813	0.6813
TBILL 02.20.13	PIBL1212B040	2M	2/20/2013	72	0.20					0.7981	0.6250	0.6250
TBILL 02.27.13	PIBL0312K236	2M	2/27/2013	79	0.22					0.7442	0.5688	0.5688
TBILL 03.06.13	PIBL1212C058	3M	3/6/2013	86	0.24					0.6904	0.5125	0.5125
TBILL 03.20.13*	PIBL1212C067	3M	3/20/2013	100	0.27					0.5827	0.4000	0.4000
TBILL 04.03.13	PIBL0612J053	4M	4/3/2013	114	0.31					0.6258	0.4429	0.4321
TBILL 04.17.13	PIBL1212D084	4M	4/17/2013	128	0.35					0.6690	0.4857	0.4643
TBILL 05.02.13	PIBL1212E092	5M	5/2/2013	143	0.39	1.545266	0.3500	11:29:20 AM	0.3500	0.7152	0.5316	0.4987
TBILL 05.15.13	PIBL1212E109	5M	5/15/2013	156	0.43					0.7552	0.5714	0.5286
TBILL 05.29.13	PIBL1212E118	5M	5/29/2013	170	0.47					0.7984	0.6143	0.5607
TBILL 06.26.13*	PIBL1212F135	6M	6/26/2013	198	0.54					0.8846	0.7000	0.6250
TBILL 07.10.13	PIBL1212G143	7M	7/10/2013	212	0.58					0.8897	0.7059	0.6377
TBILL 07.24.13	PIBL1212G152	8M	7/24/2013	226	0.62	1.444000	0.4850	3:10:43 PM	0.4850	0.8947	0.7118	0.6505
TBILL 08.07.13	PIBL1212H160	8M	8/7/2013	240	0.66					0.8997	0.7177	0.6632
TBILL 08.22.13	PIBL1212H179	9M	8/22/2013	255	0.70					0.9051	0.7241	0.6768
TBILL 09.04.13	PIBL1212I187	9M	9/4/2013	268	0.73					0.9098	0.7295	0.6886
TBILL 09.18.13	PIBL1212I196	9M	9/18/2013	282	0.77					0.9148	0.7355	0.7014
TBILL 10.02.13	PIBL1212J202	10M	10/2/2013	296	0.81	1.947100	0.5200	3:13:43 PM	0.5161	0.9199	0.7414	0.7141
TBILL 10.30.13	PIBL1212J211	11M	10/30/2013	324	0.89					0.9299	0.7532	0.7395
TBILL 11.13.13	PIBL1212K228	11M	11/13/2013	338	0.93					0.9350	0.7591	0.7523
TBILL 11.27.13*	PIBL1212K237	1Y	11/27/2013	352	0.96					0.9400	0.7650	0.7650