

Interpolated Bills  
January 14, 2013

Instrument Name	ISIN	Tenor	Maturity	Days	YRS	D. Vol (MM)	Last Yield	Traded Time	W. Ave	PDSI-F	PDSI-R1	PDSI-R2
TBILL 01.23.13	PIBL0612G047	<1M	1/23/2013	8	0.02					2.9027	2.8700	2.8250
TBILL 01.30.13	PIBL0312J210	<1M	1/30/2013	15	0.04					2.3055	2.2400	2.1500
TBILL 02.06.13	PIBL1212B031	<1M	2/6/2013	22	0.06					1.7082	1.6100	1.4750
TBILL 02.13.13	PIBL0312K227	1M	2/13/2013	29	0.08					1.1109	0.9800	0.8000
TBILL 02.20.13*	PIBL1212B040	1M	2/20/2013	36	0.10					0.5136	0.3500	0.1250
TBILL 02.27.13	PIBL0312K236	1M	2/27/2013	43	0.12					0.5131	0.3500	0.1219
TBILL 03.06.13	PIBL1212C058	2M	3/6/2013	50	0.14					0.5125	0.3500	0.1188
TBILL 03.13.13	PIBL0312L244	2M	3/13/2013	57	0.16					0.5119	0.3500	0.1156
TBILL 03.20.13	PIBL1212C067	2M	3/20/2013	64	0.18					0.5114	0.3500	0.1125
TBILL 04.03.13	PIBL0612J053	2M	4/3/2013	78	0.21					0.5102	0.3500	0.1063
TBILL 04.10.13	PIBL0313A011	3M	4/10/2013	85	0.23					0.5097	0.3500	0.1031
TBILL 04.17.13*	PIBL1212D084	3M	4/17/2013	92	0.25					0.5091	0.3500	0.1000
TBILL 05.02.13	PIBL1212E092	4M	5/2/2013	107	0.29					0.5407	0.3806	0.1383
TBILL 05.15.13	PIBL1212E109	4M	5/15/2013	120	0.33					0.5682	0.4071	0.1714
TBILL 05.29.13	PIBL1212E118	5M	5/29/2013	134	0.37					0.5977	0.4357	0.2071
TBILL 06.13.13	PIBL0612L069	5M	6/13/2013	149	0.41					0.6294	0.4663	0.2454
TBILL 06.26.13	PIBL1212F135	5M	6/26/2013	162	0.44					0.6568	0.4929	0.2786
TBILL 07.10.13	PIBL1212G143	6M	7/10/2013	176	0.48					0.6864	0.5214	0.3143
TBILL 07.24.13*	PIBL1212G152	6M	7/24/2013	190	0.52					0.7159	0.5500	0.3500
TBILL 08.07.13	PIBL1212H160	7M	8/7/2013	204	0.56					0.7479	0.5833	0.3845
TBILL 08.22.13	PIBL1212H179	7M	8/22/2013	219	0.60					0.7822	0.6190	0.4214
TBILL 09.04.13	PIBL1212I187	8M	9/4/2013	232	0.64					0.8119	0.6500	0.4534
TBILL 09.18.13	PIBL1212I196	8M	9/18/2013	246	0.67					0.8439	0.6833	0.4879
TBILL 10.02.13	PIBL1212J202	9M	10/2/2013	260	0.71					0.8759	0.7167	0.5223
TBILL 10.30.13	PIBL1212J211	10M	10/30/2013	288	0.79	570.494000	0.5750	3:51:33 PM	0.5800	0.9400	0.7833	0.5913
TBILL 11.13.13	PIBL1212K228	10M	11/13/2013	302	0.83	1302.265000	0.6250	3:52:14 PM	0.6288	0.9720	0.8167	0.6257
TBILL 11.27.13	PIBL1212K237	11M	11/27/2013	316	0.87					1.0040	0.8500	0.6602
TBILL 12.11.13	PIBL1212L245	11M	12/11/2013	330	0.90	355.354000	0.7150	3:53:08 PM	0.7184	1.0360	0.8833	0.6947
TBILL 01.08.14*	PIBL1213A012	1Y	1/8/2014	358	0.98	290.445387	0.7500	3:55:04 PM	0.7636	1.1000	0.9500	0.7636