

Interpolated Bills
January 24, 2013

Instrument Name	ISIN	Tenor	Maturity	Days	YRS	D. Vol (MM)	Last Yield	Traded Time	W. Ave	PDSI-F	PDSI-R1	PDSI-R2
TBILL 01.30.13	PIBL0312J210	<1M	1/30/2013	5	0.01	0.000000	0.0000			3.1002	3.0781	3.0781
TBILL 02.06.13	PIBL1212B031	<1M	2/6/2013	12	0.03	0.000000	0.0000			2.4007	2.3398	2.3398
TBILL 02.13.13	PIBL0312K227	<1M	2/13/2013	19	0.05	0.000000	0.0000			1.7011	1.6016	1.6016
TBILL 02.20.13	PIBL1212B040	1M	2/20/2013	26	0.07	0.000000	0.0000			1.0015	0.8633	0.8633
TBILL 02.27.13*	PIBL0312K236	1M	2/27/2013	33	0.09	0.000000	0.0000			0.3019	0.1250	0.1250
TBILL 03.06.13	PIBL1212C058	1M	3/6/2013	40	0.11	0.000000	0.0000			0.3000	0.1250	0.1250
TBILL 03.13.13	PIBL0312L244	2M	3/13/2013	47	0.13	0.000000	0.0000			0.2981	0.1250	0.1250
TBILL 03.20.13	PIBL1212C067	2M	3/20/2013	54	0.15	0.000000	0.0000			0.2962	0.1250	0.1250
TBILL 04.03.13	PIBL0612J053	2M	4/3/2013	68	0.19	0.000000	0.0000			0.2923	0.1250	0.1250
TBILL 04.10.13	PIBL0313A011	2M	4/10/2013	75	0.21	0.000000	0.0000			0.2904	0.1250	0.1250
TBILL 04.17.13*	PIBL1212D084	3M	4/17/2013	82	0.23	0.000000	0.0000			0.2885	0.1250	0.1250
TBILL 05.02.13	PIBL1212E092	4M	5/2/2013	97	0.27	0.000000	0.0000			0.3253	0.1594	0.1594
TBILL 05.15.13	PIBL1212E109	4M	5/15/2013	110	0.30	0.000000	0.0000			0.3572	0.1893	0.1893
TBILL 05.29.13	PIBL1212E118	4M	5/29/2013	124	0.34	0.000000	0.0000			0.3915	0.2214	0.2214
TBILL 06.13.13	PIBL0612L069	5M	6/13/2013	139	0.38	0.000000	0.0000			0.4283	0.2559	0.2559
TBILL 06.26.13	PIBL1212F135	5M	6/26/2013	152	0.42	0.000000	0.0000			0.4601	0.2857	0.2857
TBILL 07.10.13	PIBL1212G143	5M	7/10/2013	166	0.46	4.796000	0.2500	10:55:39 AM	0.2500	0.4945	0.3179	0.3179
TBILL 07.24.13*	PIBL1212G152	6M	7/24/2013	180	0.49	0.000000	0.0000			0.5288	0.3500	0.3500
TBILL 08.07.13	PIBL1212H160	7M	8/7/2013	194	0.53	0.000000	0.0000			0.5660	0.3887	0.3887
TBILL 08.22.13	PIBL1212H179	7M	8/22/2013	209	0.57	0.000000	0.0000			0.6058	0.4303	0.4303
TBILL 09.04.13	PIBL1212I187	8M	9/4/2013	222	0.61	0.000000	0.0000			0.6403	0.4662	0.4662
TBILL 09.18.13	PIBL1212I196	8M	9/18/2013	236	0.65	0.000000	0.0000			0.6775	0.5050	0.5050
TBILL 10.02.13	PIBL1212J202	9M	10/2/2013	250	0.69	0.000000	0.0000			0.7147	0.5437	0.5437
TBILL 10.30.13	PIBL1212J211	9M	10/30/2013	278	0.76	1.129000	0.4500	11:08:20 AM	0.4500	0.7891	0.6212	0.6212
TBILL 11.13.13	PIBL1212K228	10M	11/13/2013	292	0.80	0.000000	0.0000			0.8263	0.6600	0.6600
TBILL 11.27.13	PIBL1212K237	10M	11/27/2013	306	0.84	0.000000	0.0000			0.8635	0.6987	0.6987
TBILL 12.11.13	PIBL1212L245	11M	12/11/2013	320	0.88	2.025000	0.6001	2:46:18 PM	0.6001	0.9006	0.7375	0.7375
TBILL 01.08.14*	PIBL1213A012	1Y	1/8/2014	348	0.96	6.021200	0.6000	2:42:58 PM	0.6333	0.9750	0.8150	0.8150