

Interpolated Bills
February 18, 2013

Instrument Name	ISIN	Tenor	Maturity	Days	YRS	D. Vol (MM)	Last Yield	Traded Time	W. Ave	PDSI-F	PDSI-R1	PDSI-R2
TBILL 02.20.13	PIBL1212B040	<1M	2/20/2013	1	0.00					3.5000	3.5000	3.5000
TBILL 02.27.13	PIBL0312K236	<1M	2/27/2013	8	0.02					2.9849	2.9583	2.9583
TBILL 03.06.13	PIBL1212C058	<1M	3/6/2013	15	0.04					2.4698	2.4167	2.4167
TBILL 03.13.13	PIBL0312L244	<1M	3/13/2013	22	0.06					1.9547	1.8750	1.8750
TBILL 03.20.13	PIBL1212C067	1M	3/20/2013	29	0.08					1.4396	1.3333	1.3333
TBILL 04.03.13*	PIBL0612J053	1M	4/3/2013	43	0.12					0.4094	0.2500	0.2500
TBILL 04.10.13	PIBL0313A011	2M	4/10/2013	50	0.14					0.4131	0.2531	0.2531
TBILL 04.17.13	PIBL1212D084	2M	4/17/2013	57	0.16					0.4167	0.2562	0.2562
TBILL 05.02.13	PIBL1212E092	2M	5/2/2013	72	0.20	0.499782	0.0500	11:07:04 AM	0.0500	0.4246	0.2629	0.2629
TBILL 05.08.13	PIBL0313A020	2M	5/8/2013	78	0.21					0.4277	0.2656	0.2656
TBILL 05.15.13	PIBL1212E109	3M	5/15/2013	85	0.23					0.4314	0.2687	0.2687
TBILL 05.29.13*	PIBL1212E118	3M	5/29/2013	99	0.27					0.4387	0.2750	0.2750
TBILL 06.13.13	PIBL0612L069	4M	6/13/2013	114	0.31					0.4804	0.3174	0.3174
TBILL 06.26.13	PIBL1212F135	4M	6/26/2013	127	0.35					0.5165	0.3541	0.3541
TBILL 07.10.13	PIBL1212G143	5M	7/10/2013	141	0.39					0.5555	0.3936	0.3936
TBILL 07.24.13	PIBL1212G152	5M	7/24/2013	155	0.43					0.5944	0.4331	0.4331
TBILL 08.07.13	PIBL1212H160	5M	8/7/2013	169	0.46					0.6333	0.4726	0.4726
TBILL 08.22.13*	PIBL1212H179	6M	8/22/2013	184	0.51					0.6750	0.5150	0.5150
TBILL 09.04.13	PIBL1212I187	7M	9/4/2013	197	0.54					0.7142	0.5547	0.5547
TBILL 09.18.13	PIBL1212I196	7M	9/18/2013	211	0.58					0.7564	0.5975	0.5975
TBILL 10.02.13	PIBL1212J202	8M	10/2/2013	225	0.62					0.7986	0.6402	0.6402
TBILL 10.30.13	PIBL1212J211	9M	10/30/2013	253	0.70					0.8830	0.7257	0.7257
TBILL 11.13.13	PIBL1212K228	9M	11/13/2013	267	0.73					0.9251	0.7685	0.7685
TBILL 11.27.13	PIBL1212K237	9M	11/27/2013	281	0.77					0.9673	0.8112	0.8112
TBILL 12.11.13	PIBL1212L245	10M	12/11/2013	295	0.81					1.0095	0.8540	0.8540
TBILL 01.08.14	PIBL1213A012	11M	1/8/2014	323	0.89					1.0939	0.9395	0.9395
TBILL 02.05.14*	PIBL1213A021	1Y	2/5/2014	351	0.96					1.1783	1.0250	1.0250