

Interpolated Bills  
February 20, 2013

Instrument Name	ISIN	Tenor	Maturity	Days	YRS	D. Vol (MM)	Last Yield	Traded Time	W. Ave	PDSI-F	PDSI-R1	PDSI-R2
TBILL 02.27.13	PIBL0312K236	<1M	2/27/2013	6	0.02					3.1133	3.0938	3.0938
TBILL 03.06.13	PIBL1212C058	<1M	3/6/2013	13	0.04					2.5719	2.5250	2.5250
TBILL 03.13.13	PIBL0312L244	<1M	3/13/2013	20	0.05					2.0304	1.9563	1.9563
TBILL 03.20.13	PIBL1212C067	1M	3/20/2013	27	0.07					1.4890	1.3875	1.3875
TBILL 04.03.13*	PIBL0612J053	1M	4/3/2013	41	0.11					0.4062	0.2500	0.2500
TBILL 04.10.13	PIBL0313A011	2M	4/10/2013	48	0.13					0.4067	0.2500	0.2481
TBILL 04.17.13	PIBL1212D084	2M	4/17/2013	55	0.15					0.4073	0.2500	0.2462
TBILL 05.02.13	PIBL1212E092	2M	5/2/2013	70	0.19	9.680000	0.2500	3:06:57 PM	0.2500	0.4084	0.2500	0.2422
TBILL 05.08.13	PIBL0313A020	2M	5/8/2013	76	0.21					0.4088	0.2500	0.2406
TBILL 05.15.13	PIBL1212E109	3M	5/15/2013	83	0.23					0.4093	0.2500	0.2387
TBILL 05.29.13*	PIBL1212E118	3M	5/29/2013	97	0.27					0.4104	0.2500	0.2350
TBILL 06.13.13	PIBL0612L069	4M	6/13/2013	112	0.31					0.4572	0.2968	0.2818
TBILL 06.26.13	PIBL1212F135	4M	6/26/2013	125	0.34					0.4977	0.3373	0.3223
TBILL 07.10.13	PIBL1212G143	5M	7/10/2013	139	0.38					0.5413	0.3809	0.3659
TBILL 07.24.13	PIBL1212G152	5M	7/24/2013	153	0.42	1.444000	0.4500	3:08:02 PM	0.4500	0.5850	0.4246	0.4096
TBILL 08.07.13	PIBL1212H160	5M	8/7/2013	167	0.46	23.651000	0.3501	3:39:49 PM	0.3068	0.6286	0.4682	0.4532
TBILL 08.22.13*	PIBL1212H179	6M	8/22/2013	182	0.50					0.6754	0.5150	0.5000
TBILL 09.04.13	PIBL1212I187	7M	9/4/2013	195	0.54					0.7121	0.5547	0.5390
TBILL 09.18.13	PIBL1212I196	7M	9/18/2013	209	0.57					0.7516	0.5975	0.5811
TBILL 10.02.13	PIBL1212J202	8M	10/2/2013	223	0.61					0.7911	0.6402	0.6231
TBILL 10.30.13	PIBL1212J211	9M	10/30/2013	251	0.69					0.8701	0.7257	0.7072
TBILL 11.13.13	PIBL1212K228	9M	11/13/2013	265	0.73					0.9096	0.7685	0.7492
TBILL 11.27.13	PIBL1212K237	9M	11/27/2013	279	0.77					0.9491	0.8112	0.7912
TBILL 12.11.13	PIBL1212L245	10M	12/11/2013	293	0.80	50.000000	0.7500	3:08:39 PM	0.7500	0.9887	0.8540	0.8333
TBILL 01.08.14	PIBL1213A012	11M	1/8/2014	321	0.88	15.220000	0.8000	3:09:07 PM	0.8000	1.0677	0.9395	0.9173
TBILL 02.05.14*	PIBL1213A021	1Y	2/5/2014	349	0.96	1,036.302254	0.7750	3:56:17 PM	1.0014	1.1467	1.0250	1.0014