

Interpolated Bills
February 21, 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	5	0.01					3.1812	3.1667	3.1667
TBILL 03.06.13	PIBL1212C058	<1M	3/6/2013	12	0.03					2.6233	2.5833	2.5833
TBILL 03.13.13	PIBL0312L244	<1M	3/13/2013	19	0.05					2.0654	2.0000	2.0000
TBILL 03.20.13	PIBL1212C067	1M	3/20/2013	26	0.07					1.5075	1.4167	1.4167
TBILL 04.03.13*	PIBL0612J053	1M	4/3/2013	40	0.11					0.3917	0.2500	0.2500
TBILL 04.10.13	PIBL0313A011	2M	4/10/2013	47	0.13					0.3928	0.2606	0.2606
TBILL 04.17.13	PIBL1212D084	2M	4/17/2013	54	0.15					0.3939	0.2712	0.2712
TBILL 05.02.13	PIBL1212E092	2M	5/2/2013	69	0.19	1.022300	1.0000	9:50:19 AM	1.0000	0.3963	0.2940	0.2940
TBILL 05.08.13	PIBL0313A020	2M	5/8/2013	75	0.21					0.3973	0.3031	0.3031
TBILL 05.15.13	PIBL1212E109	3M	5/15/2013	82	0.23					0.3984	0.3137	0.3137
TBILL 05.29.13*	PIBL1212E118	3M	5/29/2013	96	0.26	33.942400	0.3250	2:18:40 PM	0.3618	0.4006	0.3350	0.3350
TBILL 06.13.13	PIBL0612L069	4M	6/13/2013	111	0.30					0.4467	0.3668	0.3668
TBILL 06.26.13	PIBL1212F135	4M	6/26/2013	124	0.34					0.4866	0.3943	0.3943
TBILL 07.10.13	PIBL1212G143	5M	7/10/2013	138	0.38					0.5296	0.4239	0.4239
TBILL 07.24.13	PIBL1212G152	5M	7/24/2013	152	0.42	0.509000	0.3500	11:13:55 AM	0.3500	0.5726	0.4536	0.4536
TBILL 08.07.13	PIBL1212H160	5M	8/7/2013	166	0.46					0.6156	0.4832	0.4832
TBILL 08.22.13*	PIBL1212H179	6M	8/22/2013	181	0.50					0.6617	0.5150	0.5150
TBILL 09.04.13	PIBL1212I187	7M	9/4/2013	194	0.53					0.7028	0.5533	0.5532
TBILL 09.18.13	PIBL1212I196	7M	9/18/2013	208	0.57					0.7470	0.5946	0.5943
TBILL 10.02.13	PIBL1212J202	8M	10/2/2013	222	0.61					0.7913	0.6358	0.6354
TBILL 10.30.13	PIBL1212J211	9M	10/30/2013	250	0.69					0.8798	0.7184	0.7176
TBILL 11.13.13	PIBL1212K228	9M	11/13/2013	264	0.73					0.9241	0.7596	0.7587
TBILL 11.27.13	PIBL1212K237	9M	11/27/2013	278	0.76					0.9683	0.8009	0.7998
TBILL 12.11.13	PIBL1212L245	10M	12/11/2013	292	0.80					1.0126	0.8422	0.8410
TBILL 01.08.14	PIBL1213A012	11M	1/8/2014	320	0.88					1.1011	0.9247	0.9232
TBILL 02.05.14*	PIBL1213A021	1Y	2/5/2014	348	0.96	1,057.371700	1.0100	3:36:05 PM	1.0054	1.1896	1.0072	1.0054