

Interpolated Bills
February 07, 2013

Instrument Name	ISIN	Tenor	Maturity	Days	YRS	D. Vol (MM)	Last Yield	Traded Time	W. Ave	PDSI-F	PDSI-R1	PDSI-R2
TBILL 02.13.13	PIBL0312K227	<1M	2/13/2013	5	0.01					3.1092	3.0875	3.0875
TBILL 02.20.13	PIBL1212B040	<1M	2/20/2013	12	0.03					2.4254	2.3656	2.3656
TBILL 02.27.13	PIBL0312K236	<1M	2/27/2013	19	0.05					1.7416	1.6438	1.6438
TBILL 03.06.13	PIBL1212C058	1M	3/6/2013	26	0.07					1.0578	0.9219	0.9219
TBILL 03.13.13*	PIBL0312L244	1M	3/13/2013	33	0.09					0.3740	0.2000	0.2000
TBILL 03.20.13	PIBL1212C067	1M	3/20/2013	40	0.11					0.3661	0.1906	0.1906
TBILL 04.03.13	PIBL0612J053	2M	4/3/2013	54	0.15					0.3502	0.1719	0.1719
TBILL 04.10.13	PIBL0313A011	2M	4/10/2013	61	0.17					0.3423	0.1625	0.1625
TBILL 04.17.13	PIBL1212D084	2M	4/17/2013	68	0.19					0.3344	0.1531	0.1531
TBILL 05.02.13	PIBL1212E092	3M	5/2/2013	83	0.23					0.3174	0.1330	0.1330
TBILL 05.08.13*	PIBL0313A020	3M	5/8/2013	89	0.24					0.3106	0.1250	0.1250
TBILL 05.15.13	PIBL1212E109	3M	5/15/2013	96	0.26					0.3405	0.1550	0.1406
TBILL 05.29.13	PIBL1212E118	4M	5/29/2013	110	0.30					0.4002	0.2150	0.1717
TBILL 06.13.13	PIBL0612L069	4M	6/13/2013	125	0.34					0.4643	0.2793	0.2051
TBILL 06.26.13	PIBL1212F135	5M	6/26/2013	138	0.38					0.5197	0.3350	0.2340
TBILL 07.10.13	PIBL1212G143	5M	7/10/2013	152	0.42					0.5795	0.3950	0.2652
TBILL 07.24.13	PIBL1212G152	5M	7/24/2013	166	0.46	0.500000	1.0000	11:02:22 AM	1.0000	0.6392	0.4550	0.2963
TBILL 08.07.13*	PIBL1212H160	6M	8/7/2013	180	0.49	213.056185	0.3000	11:50:17 AM	0.3000	0.6990	0.5150	0.3275
TBILL 08.22.13	PIBL1212H179	7M	8/22/2013	195	0.54					0.7416	0.5591	0.3870
TBILL 09.04.13	PIBL1212I187	7M	9/4/2013	208	0.57					0.7784	0.5973	0.4387
TBILL 09.18.13	PIBL1212I196	8M	9/18/2013	222	0.61					0.8182	0.6385	0.4942
TBILL 10.02.13	PIBL1212J202	8M	10/2/2013	236	0.65					0.8579	0.6796	0.5498
TBILL 10.30.13	PIBL1212J211	9M	10/30/2013	264	0.73					0.9373	0.7619	0.6610
TBILL 11.13.13	PIBL1212K228	9M	11/13/2013	278	0.76					0.9771	0.8031	0.7165
TBILL 11.27.13	PIBL1212K237	10M	11/27/2013	292	0.80					1.0168	0.8442	0.7721
TBILL 12.11.13	PIBL1212L245	10M	12/11/2013	306	0.84	16.500000	0.6250	11:14:08 AM	0.6250	1.0565	0.8854	0.8277
TBILL 01.08.14	PIBL1213A012	11M	1/8/2014	334	0.92	0.001000	0.6250	3:37:47 PM	0.6250	1.1360	0.9677	0.9388
TBILL 02.05.14*	PIBL1213A021	1Y	2/5/2014	362	0.99	47.689524	0.7651	11:50:54 AM	0.7665	1.2154	1.0500	1.0500