

Interpolated Bills
May 28, 2013

Instrument Name	ISIN	Tenor	Maturity	Days	YRS	D. Vol (MM)	Last Yield	Traded Time	W. Ave	PDSI-F	PDSI-R1	PDSI-R2
TBILL 06.05.13	PIBL0313C037	<1M	6/5/2013	7	0.02					3.1382	3.1029	3.2463
TBILL 06.13.13	PIBL0612L069	<1M	6/13/2013	15	0.04					2.6559	2.5735	2.9080
TBILL 06.26.13	PIBL1212F135	1M	6/26/2013	28	0.08					1.8721	1.7132	2.3584
TBILL 07.03.13*	PIBL0313D045	1M	7/3/2013	35	0.10	400.000000	1.5000	3:53:05 PM	1.4625	1.4500	1.2500	2.0624
TBILL 07.10.13	PIBL1212G143	1M	7/10/2013	42	0.12	967.740000	2.3750	2:52:04 PM	2.3104	1.4319	1.2325	2.0362
TBILL 07.24.13	PIBL1212G152	2M	7/24/2013	56	0.15					1.3957	1.1975	1.9837
TBILL 08.07.13	PIBL1212H160	2M	8/7/2013	70	0.19					1.3596	1.1625	1.9312
TBILL 08.22.13*	PIBL1212H179	3M	8/22/2013	85	0.23					1.3208	1.1250	1.8750
TBILL 09.04.13	PIBL1212I187	3M	9/4/2013	98	0.27					1.3214	1.1250	1.8750
TBILL 09.18.13	PIBL1212I196	4M	9/18/2013	112	0.31					1.3220	1.1250	1.8750
TBILL 10.02.13	PIBL1212J202	4M	10/2/2013	126	0.35					1.3226	1.1250	1.8750
TBILL 10.30.13	PIBL1212J211	5M	10/30/2013	154	0.42					1.3238	1.1250	1.8750
TBILL 11.06.13	PIBL0613E010	5M	11/6/2013	161	0.44					1.3241	1.1250	1.8750
TBILL 11.13.13	PIBL1212K228	5M	11/13/2013	168	0.46					1.3244	1.1250	1.8750
TBILL 11.27.13*	PIBL1212K237	6M	11/27/2013	182	0.50					1.3250	1.1250	1.8750
TBILL 12.11.13	PIBL1212L245	7M	12/11/2013	196	0.54					1.3467	1.1467	1.8509
TBILL 01.08.14	PIBL1213A012	8M	1/8/2014	224	0.62					1.3902	1.1902	1.8028
TBILL 02.05.14	PIBL1213A021	9M	2/5/2014	252	0.69					1.4337	1.2337	1.7547
TBILL 03.05.14	PIBL1213C038	9M	3/5/2014	280	0.77					1.4772	1.2772	1.7065
TBILL 04.02.14	PIBL1213D046	10M	4/2/2014	308	0.85					1.5207	1.3207	1.6584
TBILL 05.07.14*	PIBL1213E056	1Y	5/7/2014	343	0.94	401.000000	1.6250	3:53:12 PM	1.5982	1.5750	1.3750	1.5982