

Interpolated Bills
May 31, 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	2	0.01					3.4632	3.4583	3.4583
TBILL 06.13.13	PIBL0612L069	<1M	6/13/2013	10	0.03					3.1688	3.1250	3.1250
TBILL 06.26.13	PIBL1212F135	<1M	6/26/2013	23	0.06					2.6903	2.5833	2.5833
TBILL 07.03.13	PIBL0313D045	1M	7/3/2013	30	0.08					2.4326	2.2917	2.2917
TBILL 07.10.13*	PIBL1212G143	1M	7/10/2013	37	0.10					2.1750	2.0000	2.0000
TBILL 07.24.13	PIBL1212G152	2M	7/24/2013	51	0.14					2.1766	2.0000	2.0000
TBILL 08.07.13	PIBL1212H160	2M	8/7/2013	65	0.18	500.000000	1.8000	11:48:26 AM	1.7700	2.1781	2.0000	2.0000
TBILL 08.22.13	PIBL1212H179	2M	8/22/2013	80	0.22					2.1798	2.0000	2.0000
TBILL 09.04.13*	PIBL1212I187	3M	9/4/2013	93	0.26					2.1812	2.0000	2.0000
TBILL 09.18.13	PIBL1212I196	4M	9/18/2013	107	0.29					2.1851	1.9964	2.0025
TBILL 10.02.13	PIBL1212J202	4M	10/2/2013	121	0.33	200.000000	2.0000	10:36:44 AM	2.0000	2.1889	1.9929	2.0049
TBILL 10.30.13	PIBL1212J211	5M	10/30/2013	149	0.41	128.510000	2.0000	10:36:39 AM	2.0000	2.1967	1.9857	2.0099
TBILL 11.06.13	PIBL0613E010	5M	11/6/2013	156	0.43	101.700000	1.7500	10:53:53 AM	1.9467	2.1986	1.9839	2.0111
TBILL 11.13.13	PIBL1212K228	5M	11/13/2013	163	0.45					2.2006	1.9821	2.0124
TBILL 11.27.13	PIBL1212K237	6M	11/27/2013	177	0.49	50.000000	1.9750	9:46:24 AM	1.9750	2.2044	1.9786	2.0148
TBILL 12.11.13*	PIBL1212L245	6M	12/11/2013	191	0.52	5.520000	2.4000	3:20:38 PM	2.4000	2.2083	1.9750	2.0173
TBILL 01.08.14	PIBL1213A012	7M	1/8/2014	219	0.60					2.2087	1.9798	2.0138
TBILL 02.05.14	PIBL1213A021	8M	2/5/2014	247	0.68	1.505000	2.4000	3:33:40 PM	2.4000	2.2091	1.9845	2.0103
TBILL 03.05.14	PIBL1213C038	9M	3/5/2014	275	0.76					2.2095	1.9893	2.0068
TBILL 04.02.14	PIBL1213D046	10M	4/2/2014	303	0.83					2.2099	1.9940	2.0034
TBILL 05.07.14*	PIBL1213E056	1Y	5/7/2014	338	0.93	100.200000	1.5000	11:19:58 AM	1.9990	2.2104	2.0000	1.9990