

Interpolated Bills
June 18, 2013

Instrument Name	ISIN	Tenor	Maturity	Days	YRS	D. Vol (MM)	Last Yield	Traded Time	W. Ave	PDSI-F	PDSI-R1	PDSI-R2
TBILL 06.26.13	PIBL1212F135	<1M	6/26/2013	7	0.02					3.2698	3.2353	3.2353
TBILL 07.03.13	PIBL0313D045	<1M	7/3/2013	14	0.04					3.0012	2.9265	2.9265
TBILL 07.10.13	PIBL1212G143	<1M	7/10/2013	21	0.06					2.7326	2.6176	2.6176
TBILL 07.24.13*	PIBL1212G152	1M	7/24/2013	35	0.10					2.1955	2.0000	2.0000
TBILL 08.07.13	PIBL1212H160	2M	8/7/2013	49	0.13	200.000000	1.3000	3:55:42 PM	1.3000	2.1898	2.0000	2.0000
TBILL 08.22.13	PIBL1212H179	2M	8/22/2013	64	0.18					2.1837	2.0000	2.0000
TBILL 09.04.13	PIBL1212I187	2M	9/4/2013	77	0.21					2.1784	2.0000	2.0000
TBILL 09.18.13*	PIBL1212I196	3M	9/18/2013	91	0.25					2.1727	2.0000	2.0000
TBILL 10.02.13	PIBL1212J202	4M	10/2/2013	105	0.29					2.1833	2.0000	2.0000
TBILL 10.30.13	PIBL1212J211	5M	10/30/2013	133	0.37					2.2045	2.0000	2.0000
TBILL 11.06.13	PIBL0613E010	5M	11/6/2013	140	0.38	476.000000	1.3750	10:19:44 AM	1.3875	2.2099	2.0000	2.0000
TBILL 11.13.13	PIBL1212K228	5M	11/13/2013	147	0.40					2.2152	2.0000	2.0000
TBILL 11.27.13	PIBL1212K237	5M	11/27/2013	161	0.44					2.2258	2.0000	2.0000
TBILL 12.04.13	PIBL0613F028	5M	12/4/2013	168	0.46					2.2311	2.0000	2.0000
TBILL 12.11.13*	PIBL1212L245	6M	12/11/2013	175	0.48					2.2364	2.0000	2.0000
TBILL 01.08.14	PIBL1213A012	7M	1/8/2014	203	0.56					2.2509	2.0200	2.0200
TBILL 02.05.14	PIBL1213A021	8M	2/5/2014	231	0.63					2.2655	2.0400	2.0400
TBILL 03.05.14	PIBL1213C038	9M	3/5/2014	259	0.71					2.2800	2.0600	2.0600
TBILL 04.02.14	PIBL1213D046	10M	4/2/2014	287	0.79	0.500000	1.2500	2:31:06 PM	1.2500	2.2946	2.0800	2.0800
TBILL 05.07.14	PIBL1213E056	11M	5/7/2014	322	0.88	35.830000	1.2551	2:17:48 PM	1.2551	2.3128	2.1050	2.1050
TBILL 06.04.14*	PIBL1213F062	1Y	6/4/2014	350	0.96					2.3273	2.1250	2.1250