

Interpolated Bills  
June 19, 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	6	0.02					3.3011	3.2689	3.2689
TBILL 07.03.13	PIBL0313D045	<1M	7/3/2013	13	0.04					3.0227	2.9455	2.9455
TBILL 07.10.13	PIBL1212G143	<1M	7/10/2013	20	0.05					2.7443	2.6220	2.6220
TBILL 07.24.13*	PIBL1212G152	1M	7/24/2013	34	0.09					2.1875	1.9750	1.9750
TBILL 08.07.13	PIBL1212H160	2M	8/7/2013	48	0.13					2.1307	1.9187	1.9187
TBILL 08.22.13	PIBL1212H179	2M	8/22/2013	63	0.17					2.0699	1.8585	1.8585
TBILL 09.04.13	PIBL1212I187	2M	9/4/2013	76	0.21					2.0172	1.8062	1.8062
TBILL 09.18.13*	PIBL1212I196	3M	9/18/2013	90	0.25					1.9604	1.7500	1.7500
TBILL 10.02.13	PIBL1212J202	4M	10/2/2013	104	0.29					1.9764	1.7667	1.7667
TBILL 10.30.13	PIBL1212J211	5M	10/30/2013	132	0.36					2.0084	1.8000	1.8000
TBILL 11.06.13	PIBL0613E010	5M	11/6/2013	139	0.38					2.0163	1.8083	1.8083
TBILL 11.13.13	PIBL1212K228	5M	11/13/2013	146	0.40					2.0243	1.8167	1.8167
TBILL 11.27.13	PIBL1212K237	5M	11/27/2013	160	0.44					2.0403	1.8333	1.8333
TBILL 12.04.13	PIBL0613F028	5M	12/4/2013	167	0.46					2.0483	1.8417	1.8417
TBILL 12.11.13*	PIBL1212L245	6M	12/11/2013	174	0.48					2.0563	1.8500	1.8500
TBILL 01.08.14	PIBL1213A012	7M	1/8/2014	202	0.55					2.0826	1.8740	1.8740
TBILL 02.05.14	PIBL1213A021	8M	2/5/2014	230	0.63					2.1089	1.8980	1.8980
TBILL 03.05.14	PIBL1213C038	9M	3/5/2014	258	0.71					2.1353	1.9220	1.9220
TBILL 04.02.14	PIBL1213D046	10M	4/2/2014	286	0.79	1,000.000000	1.7450	9:54:05 AM	1.7475	2.1616	1.9460	1.9460
TBILL 05.07.14	PIBL1213E056	11M	5/7/2014	321	0.88					2.1945	1.9760	1.9760
TBILL 06.04.14*	PIBL1213F062	1Y	6/4/2014	349	0.96					2.2208	2.0000	2.0000