

Interpolated Bills
June 21, 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	2	0.01					3.4743	3.4558	3.4618
TBILL 07.03.13	PIBL0313D045	<1M	7/3/2013	9	0.02	5.200000	1.1250	11:21:17 AM	1.1250	3.2946	3.1465	3.1940
TBILL 07.10.13	PIBL1212G143	<1M	7/10/2013	16	0.04					3.1148	2.8372	2.9263
TBILL 07.24.13	PIBL1212G152	1M	7/24/2013	30	0.08					2.7553	2.2186	2.3909
TBILL 08.07.13*	PIBL1212H160	1M	8/7/2013	44	0.12	175.485000	2.1207	11:58:45 AM	1.8554	2.3958	1.6000	1.8554
TBILL 08.22.13	PIBL1212H179	2M	8/22/2013	59	0.16					2.3818	1.7473	1.9343
TBILL 09.04.13	PIBL1212I187	2M	9/4/2013	72	0.20					2.3697	1.8750	2.0027
TBILL 09.18.13	PIBL1212I196	3M	9/18/2013	86	0.24					2.3567	2.0125	2.0764
TBILL 10.02.13*	PIBL1212J202	3M	10/2/2013	100	0.27					2.3437	2.1500	2.1500
TBILL 10.30.13	PIBL1212J211	4M	10/30/2013	128	0.35					2.3544	2.1571	2.1571
TBILL 11.06.13	PIBL0613E010	5M	11/6/2013	135	0.37	100.000000	2.0063	11:58:43 AM	2.0113	2.3571	2.1589	2.1589
TBILL 11.13.13	PIBL1212K228	5M	11/13/2013	142	0.39					2.3598	2.1607	2.1607
TBILL 11.27.13	PIBL1212K237	5M	11/27/2013	156	0.43					2.3652	2.1643	2.1643
TBILL 12.04.13	PIBL0613F028	5M	12/4/2013	163	0.45					2.3679	2.1661	2.1661
TBILL 12.11.13	PIBL1212L245	5M	12/11/2013	170	0.47					2.3706	2.1679	2.1679
TBILL 01.08.14*	PIBL1213A012	6M	1/8/2014	198	0.54	0.474266	2.0726	11:59:45 AM	2.0776	2.3813	2.1750	2.1750
TBILL 02.05.14	PIBL1213A021	8M	2/5/2014	226	0.62					2.4063	2.1988	2.1988
TBILL 03.05.14	PIBL1213C038	9M	3/5/2014	254	0.70					2.4313	2.2226	2.2226
TBILL 04.02.14	PIBL1213D046	9M	4/2/2014	282	0.77					2.4563	2.2464	2.2464
TBILL 05.07.14	PIBL1213E056	11M	5/7/2014	317	0.87	55.058900	1.3000	3:37:08 PM	2.1755	2.4875	2.2762	2.2762
TBILL 06.04.14*	PIBL1213F062	1Y	6/4/2014	345	0.95					2.5125	2.3000	2.3000