

Interpolated Bills  
June 26, 2013

Instrument Name	ISIN	Tenor	Maturity	Days	YRS	D. Vol (MM)	Last Yield	Traded Time	W. Ave	PDSI-F	PDSI-R1	PDSI-R2
TBILL 07.03.13	PIBL0313D045	<1M	7/3/2013	6	0.02					3.3375	3.2500	3.2500
TBILL 07.10.13	PIBL1212G143	<1M	7/10/2013	13	0.04					3.1100	2.9000	2.9000
TBILL 07.24.13	PIBL1212G152	1M	7/24/2013	27	0.07					2.6550	2.2000	2.2000
TBILL 08.07.13*	PIBL1212H160	1M	8/7/2013	41	0.11	495.778908	1.5000	3:45:35 PM	1.5000	2.2000	1.5000	1.5000
TBILL 08.22.13	PIBL1212H179	2M	8/22/2013	56	0.15	7.126000	1.3000	3:54:56 PM	1.1841	2.2463	1.6808	1.6808
TBILL 09.04.13	PIBL1212I187	2M	9/4/2013	69	0.19	29.601000	1.3000	3:58:48 PM	1.3000	2.2864	1.8375	1.8375
TBILL 09.18.13	PIBL1212I196	3M	9/18/2013	83	0.23					2.3297	2.0063	2.0063
TBILL 10.02.13*	PIBL1212J202	3M	10/2/2013	97	0.27					2.3729	2.1750	2.1750
TBILL 10.30.13	PIBL1212J211	4M	10/30/2013	125	0.34					2.3955	2.1964	2.1964
TBILL 11.06.13	PIBL0613E010	5M	11/6/2013	132	0.36					2.4012	2.2018	2.2018
TBILL 11.13.13	PIBL1212K228	5M	11/13/2013	139	0.38					2.4068	2.2071	2.2071
TBILL 11.27.13	PIBL1212K237	5M	11/27/2013	153	0.42					2.4182	2.2179	2.2179
TBILL 12.04.13	PIBL0613F028	5M	12/4/2013	160	0.44					2.4238	2.2232	2.2232
TBILL 12.11.13	PIBL1212L245	5M	12/11/2013	167	0.46					2.4295	2.2286	2.2286
TBILL 01.08.14*	PIBL1213A012	6M	1/8/2014	195	0.54					2.4521	2.2500	2.2500
TBILL 02.05.14	PIBL1213A021	8M	2/5/2014	223	0.61					2.4842	2.2833	2.2833
TBILL 03.05.14	PIBL1213C038	9M	3/5/2014	251	0.69					2.5164	2.3167	2.3167
TBILL 04.02.14	PIBL1213D046	9M	4/2/2014	279	0.77					2.5485	2.3500	2.3500
TBILL 05.07.14	PIBL1213E056	11M	5/7/2014	314	0.86	7.491000	1.3750	11:09:37 AM	1.3750	2.5887	2.3917	2.3917
TBILL 06.04.14*	PIBL1213F062	1Y	6/4/2014	342	0.94					2.6208	2.4250	2.4250