

Interpolated Bills
July 02, 2013

Instrument Name	ISIN	Tenor	Maturity	Days	YRS	D. Vol (MM)	Last Yield	Traded Time	W. Ave	PDSI-F	PDSI-R1	PDSI-R2
TBILL 07.10.13	PIBL1212G143	<1M	7/10/2013	7	0.02					3.1346	3.1029	3.1029
TBILL 07.24.13	PIBL1212G152	<1M	7/24/2013	21	0.06					2.2819	2.1765	2.1765
TBILL 08.07.13*	PIBL1212H160	1M	8/7/2013	35	0.10					1.4292	1.2500	1.2500
TBILL 08.22.13	PIBL1212H179	2M	8/22/2013	50	0.14					1.4303	1.2500	1.2500
TBILL 09.04.13	PIBL1212I187	2M	9/4/2013	63	0.17					1.4312	1.2500	1.2500
TBILL 09.18.13	PIBL1212I196	2M	9/18/2013	77	0.21					1.4323	1.2500	1.2500
TBILL 10.02.13*	PIBL1212J202	3M	10/2/2013	91	0.25					1.4333	1.2500	1.2500
TBILL 10.30.13	PIBL1212J211	4M	10/30/2013	119	0.33	7.054000	0.8750	12:11:18 PM	1.0913	1.4669	1.0826	1.0872
TBILL 11.06.13	PIBL0613E010	4M	11/6/2013	126	0.35					1.4753	1.0408	1.0465
TBILL 11.13.13	PIBL1212K228	5M	11/13/2013	133	0.37					1.4837	0.9989	1.0058
TBILL 11.27.13	PIBL1212K237	5M	11/27/2013	147	0.40					1.5005	0.9152	0.9244
TBILL 12.04.13	PIBL0613F028	5M	12/4/2013	154	0.42					1.5089	0.8734	0.8837
TBILL 12.11.13	PIBL1212L245	5M	12/11/2013	161	0.44					1.5173	0.8315	0.8430
TBILL 01.02.14*	PIBL0613G036	6M	1/2/2014	183	0.50	280.000000	0.7000	8:45:56 AM	0.7000	1.5437	0.7000	0.7151
TBILL 01.08.14	PIBL1213A012	6M	1/8/2014	189	0.52	9.719126	1.1500	11:36:58 AM	1.1500	1.5484	0.7265	0.7370
TBILL 02.05.14	PIBL1213A021	7M	2/5/2014	217	0.60					1.5703	0.8503	0.8391
TBILL 03.05.14	PIBL1213C038	8M	3/5/2014	245	0.67					1.5922	0.9740	0.9411
TBILL 04.02.14	PIBL1213D046	9M	4/2/2014	273	0.75					1.6142	1.0978	1.0432
TBILL 05.07.14	PIBL1213E056	10M	5/7/2014	308	0.85					1.6416	1.2525	1.1708
TBILL 06.04.14	PIBL1213F062	11M	6/4/2014	336	0.92					1.6635	1.3762	1.2729
TBILL 07.02.14*	PIBL1213G070	1Y	7/2/2014	364	1.00					1.6854	1.5000	1.3750