

Interpolated Bills  
August 14, 2013

Instrument Name	ISIN	Tenor	Maturity	Days	YRS	D. Vol (MM)	Last Yield	Traded Time	W. Ave	PDSI-F	PDSI-R1	PDSI-R2
TBILL 08.22.13	PIBL1212H179	<1M	8/22/2013	7	0.02					3.0765	3.0455	3.0455
TBILL 09.04.13	PIBL1212I187	<1M	9/4/2013	20	0.05					2.1589	2.0606	2.0606
TBILL 09.18.13*	PIBL1212I196	1M	9/18/2013	34	0.09					1.1708	1.0000	1.0000
TBILL 10.02.13	PIBL1212J202	2M	10/2/2013	48	0.13					1.1729	1.0000	1.0000
TBILL 10.30.13	PIBL1212J211	2M	10/30/2013	76	0.21					1.1771	1.0000	1.0000
TBILL 11.06.13	PIBL0613E010	3M	11/6/2013	83	0.23					1.1782	1.0000	1.0000
TBILL 11.13.13*	PIBL1212K228	3M	11/13/2013	90	0.25					1.1792	1.0000	1.0000
TBILL 11.27.13	PIBL1212K237	4M	11/27/2013	104	0.29					1.1813	1.0000	1.0000
TBILL 12.04.13	PIBL0613F028	4M	12/4/2013	111	0.30					1.1823	1.0000	1.0000
TBILL 12.11.13	PIBL1212L245	4M	12/11/2013	118	0.32					1.1834	1.0000	1.0000
TBILL 01.02.14	PIBL0613G036	5M	1/2/2014	140	0.38					1.1866	1.0000	1.0000
TBILL 01.08.14	PIBL1213A012	5M	1/8/2014	146	0.40	2.510000	2.0000	10:05:55 AM	2.0000	1.1875	1.0000	1.0000
TBILL 02.05.14*	PIBL1213A021	6M	2/5/2014	174	0.48	24.100000	0.7850	3:05:21 PM	0.7850	1.1917	1.0000	1.0000
TBILL 03.05.14	PIBL1213C038	7M	3/5/2014	202	0.55					1.2263	1.0385	1.0385
TBILL 04.02.14	PIBL1213D046	8M	4/2/2014	230	0.63					1.2609	1.0769	1.0769
TBILL 05.07.14	PIBL1213E056	9M	5/7/2014	265	0.73					1.3042	1.1250	1.1250
TBILL 06.04.14	PIBL1213F062	10M	6/4/2014	293	0.80					1.3388	1.1635	1.1635
TBILL 07.02.14	PIBL1213G070	11M	7/2/2014	321	0.88					1.3734	1.2019	1.2019
TBILL 08.06.14*	PIBL1213H088	1Y	8/6/2014	356	0.98					1.4167	1.2500	1.2500