

Interpolated Bills
August 16, 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	3	0.01					3.3917	3.3837	3.3837
TBILL 09.04.13	PIBL1212I187	<1M	9/4/2013	16	0.04					2.6875	2.6279	2.6279
TBILL 09.18.13	PIBL1212I196	1M	9/18/2013	30	0.08					1.9291	1.8140	1.8140
TBILL 10.02.13*	PIBL1212J202	1M	10/2/2013	44	0.12					1.1708	1.0000	1.0000
TBILL 10.30.13	PIBL1212J211	2M	10/30/2013	72	0.20					1.1729	1.0000	1.0000
TBILL 11.06.13	PIBL0613E010	2M	11/6/2013	79	0.22	0.940000	0.5504	11:53:44 AM	0.5504	1.1734	1.0000	1.0000
TBILL 11.13.13	PIBL1212K228	3M	11/13/2013	86	0.24					1.1740	1.0000	1.0000
TBILL 11.27.13*	PIBL1212K237	3M	11/27/2013	100	0.27					1.1750	1.0000	1.0000
TBILL 12.04.13	PIBL0613F028	4M	12/4/2013	107	0.29					1.1787	1.0036	1.0036
TBILL 12.11.13	PIBL1212L245	4M	12/11/2013	114	0.31					1.1824	1.0071	1.0071
TBILL 01.02.14	PIBL0613G036	5M	1/2/2014	136	0.37					1.1941	1.0184	1.0184
TBILL 01.08.14	PIBL1213A012	5M	1/8/2014	142	0.39					1.1973	1.0214	1.0214
TBILL 02.05.14	PIBL1213A021	5M	2/5/2014	170	0.47					1.2122	1.0357	1.0357
TBILL 03.05.14*	PIBL1213C038	6M	3/5/2014	198	0.54					1.2271	1.0500	1.0500
TBILL 04.02.14	PIBL1213D046	8M	4/2/2014	226	0.62					1.2619	1.0864	1.0864
TBILL 05.07.14	PIBL1213E056	9M	5/7/2014	261	0.72					1.3055	1.1318	1.1318
TBILL 06.04.14	PIBL1213F062	10M	6/4/2014	289	0.79					1.3403	1.1682	1.1682
TBILL 07.02.14	PIBL1213G070	11M	7/2/2014	317	0.87					1.3752	1.2045	1.2045
TBILL 08.06.14*	PIBL1213H088	1Y	8/6/2014	352	0.97	19.500000	0.7500	3:31:18 PM	0.8849	1.4187	1.2500	1.2500