

Interpolated Bills
August 23, 2013

Instrument Name	ISIN	Tenor	Maturity	Days	YRS	D. Vol (MM)	Last Yield	Traded Time	W. Ave	PDSI-F	PDSI-R1	PDSI-R2
TBILL 09.04.13	PIBL1212I187	<1M	9/4/2013	8	0.02					3.0796	3.0500	3.0500
TBILL 09.18.13	PIBL1212I196	<1M	9/18/2013	22	0.06					2.2387	2.1500	2.1500
TBILL 10.02.13*	PIBL1212J202	1M	10/2/2013	36	0.10					1.3979	1.2500	1.2500
TBILL 10.30.13	PIBL1212J211	2M	10/30/2013	64	0.18					1.4031	1.2500	1.2500
TBILL 11.06.13	PIBL0613E010	2M	11/6/2013	71	0.20	961.000000	0.5200	10:29:12 AM	0.5225	1.4044	1.2500	1.2500
TBILL 11.13.13	PIBL1212K228	2M	11/13/2013	78	0.21					1.4057	1.2500	1.2500
TBILL 11.27.13*	PIBL1212K237	3M	11/27/2013	92	0.25					1.4083	1.2500	1.2500
TBILL 12.04.13	PIBL0613F028	3M	12/4/2013	99	0.27					1.4087	1.2500	1.2500
TBILL 12.11.13	PIBL1212L245	4M	12/11/2013	106	0.29					1.4092	1.2500	1.2500
TBILL 01.02.14	PIBL0613G036	4M	1/2/2014	128	0.35	10.344000	0.7500	11:10:41 AM	0.7500	1.4106	1.2500	1.2500
TBILL 01.08.14	PIBL1213A012	5M	1/8/2014	134	0.37					1.4110	1.2500	1.2500
TBILL 02.05.14	PIBL1213A021	5M	2/5/2014	162	0.45	556.091500	0.8757	3:25:06 PM	0.8698	1.4128	1.2500	1.2500
TBILL 03.05.14*	PIBL1213C038	6M	3/5/2014	190	0.52					1.4146	1.2500	1.2500
TBILL 04.02.14	PIBL1213D046	7M	4/2/2014	218	0.60					1.4638	1.2955	1.2955
TBILL 05.07.14	PIBL1213E056	9M	5/7/2014	253	0.70					1.5254	1.3523	1.3523
TBILL 06.04.14	PIBL1213F062	9M	6/4/2014	281	0.77					1.5746	1.3977	1.3977
TBILL 07.02.14	PIBL1213G070	10M	7/2/2014	309	0.85					1.6239	1.4432	1.4432
TBILL 08.06.14*	PIBL1213H088	1Y	8/6/2014	344	0.95	18.817000	0.9012	2:57:03 PM	0.9175	1.6854	1.5000	1.5000