

Interpolated Bills
August 05, 2013

Instrument Name	ISIN	Tenor	Maturity	Days	YRS	D. Vol (MM)	Last Yield	Traded Time	W. Ave	PDSI-F	PDSI-R1	PDSI-R2
TBILL 08.07.13	PIBL1212H160	<1M	8/7/2013	1	0.00					3.5000	3.5000	3.5000
TBILL 08.22.13	PIBL1212H179	<1M	8/22/2013	16	0.04					2.6629	2.6071	2.6071
TBILL 09.04.13	PIBL1212I187	1M	9/4/2013	29	0.08					1.9375	1.8333	1.8333
TBILL 09.18.13*	PIBL1212I196	1M	9/18/2013	43	0.12					1.1562	1.0000	1.0000
TBILL 10.02.13	PIBL1212J202	2M	10/2/2013	57	0.16					1.1562	1.0000	1.0000
TBILL 10.30.13	PIBL1212J211	3M	10/30/2013	85	0.23					1.1562	1.0000	1.0000
TBILL 11.06.13*	PIBL0613E010	3M	11/6/2013	92	0.25					1.1562	1.0000	1.0000
TBILL 11.13.13	PIBL1212K228	3M	11/13/2013	99	0.27					1.1665	1.0096	0.9808
TBILL 11.27.13	PIBL1212K237	4M	11/27/2013	113	0.31					1.1870	1.0288	0.9423
TBILL 12.04.13	PIBL0613F028	4M	12/4/2013	120	0.33					1.1972	1.0385	0.9231
TBILL 12.11.13	PIBL1212L245	4M	12/11/2013	127	0.35					1.2075	1.0481	0.9038
TBILL 01.02.14	PIBL0613G036	5M	1/2/2014	149	0.41					1.2398	1.0783	0.8434
TBILL 01.08.14	PIBL1213A012	5M	1/8/2014	155	0.43					1.2486	1.0865	0.8269
TBILL 02.05.14*	PIBL1213A021	6M	2/5/2014	183	0.50	1,005.000000	0.7500	2:46:07 PM	0.7500	1.2896	1.1250	0.7500
TBILL 03.05.14	PIBL1213C038	7M	3/5/2014	211	0.58					1.3150	1.1488	0.8452
TBILL 04.02.14	PIBL1213D046	8M	4/2/2014	239	0.66	21.090000	1.2500	11:33:35 AM	0.8689	1.3404	1.1726	0.9405
TBILL 05.07.14	PIBL1213E056	9M	5/7/2014	274	0.75	18.400000	0.8500	11:19:34 AM	0.8500	1.3721	1.2024	1.0595
TBILL 06.04.14	PIBL1213F062	10M	6/4/2014	302	0.83					1.3975	1.2262	1.1548
TBILL 07.02.14*	PIBL1213G070	1Y	7/2/2014	330	0.91					1.4229	1.2500	1.2500