

Interpolated Bills
September 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 10.02.13	PIBL1212J202	<1M	10/2/2013	8	0.02					2.9875	2.9500	2.9250
TBILL 10.30.13*	PIBL1212J211	1M	10/30/2013	36	0.10					0.9375	0.7500	0.6250
TBILL 11.06.13	PIBL0613E010	1M	11/6/2013	43	0.12					0.9382	0.7500	0.6250
TBILL 11.13.13	PIBL1212K228	2M	11/13/2013	50	0.14					0.9389	0.7500	0.6250
TBILL 11.27.13	PIBL1212K237	2M	11/27/2013	64	0.18					0.9402	0.7500	0.6250
TBILL 12.04.13	PIBL0613F028	2M	12/4/2013	71	0.20					0.9409	0.7500	0.6250
TBILL 12.11.13	PIBL1212L245	2M	12/11/2013	78	0.21					0.9416	0.7500	0.6250
TBILL 01.02.14*	PIBL0613G036	3M	1/2/2014	100	0.27					0.9437	0.7500	0.6250
TBILL 01.08.14	PIBL1213A012	4M	1/8/2014	106	0.29					0.9587	0.7667	0.6467
TBILL 02.05.14	PIBL1213A021	5M	2/5/2014	134	0.37					1.0287	0.8444	0.7478
TBILL 03.05.14	PIBL1213C038	5M	3/5/2014	162	0.45					1.0987	0.9222	0.8489
TBILL 04.02.14*	PIBL1213D046	6M	4/2/2014	190	0.52					1.1687	1.0000	0.9500
TBILL 05.07.14	PIBL1213E056	8M	5/7/2014	225	0.62					1.2700	1.1023	1.0523
TBILL 06.04.14	PIBL1213F062	9M	6/4/2014	253	0.70					1.3511	1.1841	1.1341
TBILL 07.02.14	PIBL1213G070	9M	7/2/2014	281	0.77					1.4322	1.2659	1.2159
TBILL 08.06.14	PIBL1213H088	11M	8/6/2014	316	0.87					1.5335	1.3682	1.3182
TBILL 09.03.14*	PIBL1213I096	1Y	9/3/2014	344	0.95					1.6146	1.4500	1.4000