

Interpolated Bills
September 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 09.18.13	PIBL1212I196	<1M	9/18/2013	12	0.03					2.6429	2.3560	2.3560
TBILL 10.02.13*	PIBL1212J202	1M	10/2/2013	26	0.07	800.000000	0.9000	10:39:50 AM	0.9000	1.5521	0.9000	0.9000
TBILL 10.30.13	PIBL1212J211	2M	10/30/2013	54	0.15					1.5558	0.8461	0.8461
TBILL 11.06.13	PIBL0613E010	2M	11/6/2013	61	0.17	2.003000	0.7500	10:25:17 AM	0.7500	1.5567	0.8327	0.8327
TBILL 11.13.13	PIBL1212K228	2M	11/13/2013	68	0.19					1.5576	0.8192	0.8192
TBILL 11.27.13	PIBL1212K237	3M	11/27/2013	82	0.23					1.5595	0.7923	0.7923
TBILL 12.04.13*	PIBL0613F028	3M	12/4/2013	89	0.24	347.000000	0.8000	10:28:40 AM	0.7788	1.5604	0.7788	0.7788
TBILL 12.11.13	PIBL1212L245	3M	12/11/2013	96	0.26					1.5814	0.8058	0.8058
TBILL 01.02.14	PIBL0613G036	4M	1/2/2014	118	0.32					1.6474	0.8906	0.8906
TBILL 01.08.14	PIBL1213A012	4M	1/8/2014	124	0.34					1.6654	0.9137	0.9137
TBILL 02.05.14	PIBL1213A021	5M	2/5/2014	152	0.42	2.474000	0.9501	3:47:01 PM	0.8953	1.7493	1.0216	1.0216
TBILL 03.05.14*	PIBL1213C038	6M	3/5/2014	180	0.49	550.000000	1.2250	10:46:09 AM	1.1295	1.8333	1.1295	1.1295
TBILL 04.02.14	PIBL1213D046	7M	4/2/2014	208	0.57	0.538000	2.0000	10:50:26 AM	2.0000	1.8708	1.2480	1.2480
TBILL 05.07.14	PIBL1213E056	8M	5/7/2014	243	0.67					1.9177	1.3962	1.3962
TBILL 06.04.14	PIBL1213F062	9M	6/4/2014	271	0.74					1.9552	1.5148	1.5148
TBILL 07.02.14	PIBL1213G070	10M	7/2/2014	299	0.82					1.9927	1.6333	1.6333
TBILL 08.06.14	PIBL1213H088	11M	8/6/2014	334	0.92	15.409000	0.9000	11:35:27 AM	0.9000	2.0396	1.7815	1.7815
TBILL 09.03.14*	PIBL1213I096	1Y	9/3/2014	362	0.99	6.144000	1.3560	2:16:16 PM	1.2919	2.0771	1.9000	1.9000