

Interpolated Bills
November 25, 2013

Instrument Name	ISIN	Tenor	Maturity	Days	YRS	D. Vol (MM)	Last Yield	Traded Time	W. Ave	PDSI-F	PDSI-R1	PDSI-R2
TBILL 11.27.13	PIBL1212K237	<1M	11/27/2013	1	0.00					3.5000	3.5000	3.5000
TBILL 12.04.13	PIBL0613F028	<1M	12/4/2013	8	0.02					2.8774	2.8486	2.8486
TBILL 12.11.13	PIBL1212L245	<1M	12/11/2013	15	0.04					2.2547	2.1972	2.1972
TBILL 01.02.14*	PIBL0613G036	1M	1/2/2014	37	0.10					0.2979	0.1500	0.1500
TBILL 01.08.14	PIBL1213A012	1M	1/8/2014	43	0.12					0.2983	0.1500	0.1500
TBILL 02.05.14	PIBL1213A021	2M	2/5/2014	71	0.20					0.3002	0.1500	0.1500
TBILL 03.05.14*	PIBL1213C038	3M	3/5/2014	99	0.27					0.3021	0.1500	0.1500
TBILL 04.02.14	PIBL1213D046	4M	4/2/2014	127	0.35					0.3547	0.2038	0.2038
TBILL 04.10.14	PIBL0613J042	5M	4/10/2014	135	0.37					0.3697	0.2192	0.2192
TBILL 05.07.14	PIBL1213E056	5M	5/7/2014	162	0.45	0.200000	0.0100	10:00:06 AM	0.0100	0.4203	0.2712	0.2712
TBILL 06.04.14*	PIBL1213F062	6M	6/4/2014	190	0.52					0.4729	0.3250	0.3250
TBILL 07.02.14	PIBL1213G070	7M	7/2/2014	218	0.60					0.5487	0.3977	0.3977
TBILL 08.06.14	PIBL1213H088	9M	8/6/2014	253	0.70	2.582000	0.9000	11:21:46 AM	0.9000	0.6434	0.4886	0.4886
TBILL 09.03.14	PIBL1213I096	9M	9/3/2014	281	0.77					0.7191	0.5614	0.5614
TBILL 10.08.14	PIBL1213J102	11M	10/8/2014	316	0.87					0.8138	0.6523	0.6523
TBILL 11.05.14*	PIBL1213K119	1Y	11/5/2014	344	0.95	0.200000	0.6500	8:48:32 AM	0.6500	0.8896	0.7250	0.7250