

Interpolated Bills
December 26, 2013

Instrument Name	ISIN	Tenor	Maturity	Days	YRS	D. Vol (MM)	Last Yield	Traded Time	W. Ave	PDSI-F	PDSI-R1	PDSI-R2
TBILL 01.02.14	PIBL0613G036	<1M	1/2/2014	6	0.02					3.1058	3.0833	3.0833
TBILL 01.08.14	PIBL1213A012	<1M	1/8/2014	12	0.03					2.6327	2.5833	2.5833
TBILL 02.05.14*	PIBL1213A021	1M	2/5/2014	40	0.11					0.4250	0.2500	0.2500
TBILL 03.05.14	PIBL1213C038	2M	3/5/2014	68	0.19					0.4784	0.3000	0.2875
TBILL 04.02.14*	PIBL1213D046	3M	4/2/2014	96	0.26					0.5318	0.3500	0.3250
TBILL 04.10.14	PIBL0613J042	4M	4/10/2014	104	0.29					0.5400	0.3588	0.3338
TBILL 05.07.14	PIBL1213E056	5M	5/7/2014	131	0.36					0.5676	0.3885	0.3635
TBILL 06.04.14	PIBL1213F062	5M	6/4/2014	159	0.44					0.5963	0.4192	0.3942
TBILL 07.02.14*	PIBL1213G070	6M	7/2/2014	187	0.51					0.6250	0.4500	0.4250
TBILL 08.06.14	PIBL1213H088	8M	8/6/2014	222	0.61					0.7254	0.5472	0.5153
TBILL 09.03.14	PIBL1213I096	9M	9/3/2014	250	0.69					0.8057	0.6250	0.5875
TBILL 10.08.14	PIBL1213J102	10M	10/8/2014	285	0.78					0.9061	0.7222	0.6778
TBILL 11.05.14*	PIBL1213K119	1Y	11/5/2014	313	0.86					0.9864	0.8000	0.7500