

Interpolated Bills
February 03, 2014

Instrument Name	ISIN	Tenor	Maturity	Days	YRS	D. Vol (MM)	Last Yield	Traded Time	W. Ave	PDSI-F	PDSI-R1	PDSI-R2
TBILL 02.05.14	PIBL1213A021	<1M	2/5/2014	1	0.00					3.5000	3.5000	3.5000
TBILL 03.05.14*	PIBL1213C038	1M	3/5/2014	29	0.08					1.6979	1.5000	1.6500
TBILL 04.02.14	PIBL1213D046	2M	4/2/2014	57	0.16	3.350000	2.0000	11:01:45 AM	2.0000	1.6599	1.4556	1.6278
TBILL 04.10.14	PIBL0613J042	2M	4/10/2014	65	0.18					1.6491	1.4429	1.6214
TBILL 05.07.14*	PIBL1213E056	3M	5/7/2014	92	0.25	27.270000	1.7500	10:57:07 AM	1.7500	1.6125	1.4000	1.6000
TBILL 06.04.14	PIBL1213F062	4M	6/4/2014	120	0.33					1.7914	1.5846	1.7231
TBILL 07.02.14	PIBL1213G070	5M	7/2/2014	148	0.41					1.9702	1.7692	1.8462
TBILL 08.06.14*	PIBL1213H088	6M	8/6/2014	183	0.50					2.1938	2.0000	2.0000
TBILL 09.03.14	PIBL1213I096	7M	9/3/2014	211	0.58					2.2177	2.0227	2.0227
TBILL 10.08.14	PIBL1213J102	8M	10/8/2014	246	0.68					2.2475	2.0511	2.0511
TBILL 11.05.14	PIBL1213K119	9M	11/5/2014	274	0.75					2.2713	2.0739	2.0739
TBILL 01.07.15*	PIBL1214A010	1Y	1/7/2015	337	0.93	3.260115	1.0000	3:06:29 PM	1.0436	2.3250	2.1250	2.1250