

Interpolated Bills
February 11, 2014

Instrument Name	ISIN	Tenor	Maturity	Days	YRS	D. Vol (MM)	Last Yield	Traded Time	W. Ave	PDSI-F	PDSI-R1	PDSI-R2
TBILL 03.05.14	PIBL1213C038	<1M	3/5/2014	21	0.06					2.7752	2.7083	2.7083
TBILL 04.02.14*	PIBL1213D046	1M	4/2/2014	49	0.13					1.7604	1.6000	1.6000
TBILL 04.10.14	PIBL0613J042	2M	4/10/2014	57	0.16					1.6313	1.4629	1.4629
TBILL 05.07.14*	PIBL1213E056	3M	5/7/2014	84	0.23	1.000000	1.0000	2:52:50 PM	1.0000	1.1958	1.0000	1.0000
TBILL 06.04.14	PIBL1213F062	4M	6/4/2014	112	0.31					1.4022	1.2077	1.2000
TBILL 07.02.14	PIBL1213G070	5M	7/2/2014	140	0.38					1.6087	1.4154	1.4000
TBILL 08.06.14*	PIBL1213H088	6M	8/6/2014	175	0.48	0.101000	0.8750	11:53:28 AM	0.8750	1.8667	1.6750	1.6500
TBILL 09.03.14	PIBL1213I096	7M	9/3/2014	203	0.56					1.9006	1.7114	1.6864
TBILL 10.08.14	PIBL1213J102	8M	10/8/2014	238	0.65	10.000000	0.9000	9:56:52 AM	0.9000	1.9429	1.7568	1.7318
TBILL 11.05.14	PIBL1213K119	9M	11/5/2014	266	0.73					1.9767	1.7932	1.7682
TBILL 01.07.15*	PIBL1214A010	1Y	1/7/2015	329	0.90	13.346000	1.0500	10:56:47 AM	1.0396	2.0529	1.8750	1.8500