Interpolated Bills
February 24, 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	8	0.02					3.1332	3.1000	3.1000
TBILL 04.02.14*	PIBL1213D046	1M	4/2/2014	36	0.10					1.6662	1.5000	1.5000
TBILL 04.10.14	PIBL0613J042	2M	4/10/2014	44	0.12					1.6067	1.4365	1.4365
TBILL 05.07.14	PIBL1213E056	2M	5/7/2014	71	0.20					1.4058	1.2222	1.2222
TBILL 06.04.14*	PIBL1213F062	3M	6/4/2014	99	0.27					1.1975	1.0000	1.0000
TBILL 07.02.14	PIBL1213G070	4M	7/2/2014	127	0.35					1.3706	1.1846	1.1846
TBILL 08.06.14	PIBL1213H088	5M	8/6/2014	162	0.45					1.5869	1.4154	1.4154
TBILL 09.03.14*	PIBL1213I096	6M	9/3/2014	190	0.52					1.7600	1.6000	1.6000
TBILL 10.08.14	PIBL1213J102	8M	10/8/2014	225	0.62					1.8157	1.6556	1.6556
TBILL 11.05.14	PIBL1213K119	9M	11/5/2014	253	0.70					1.8602	1.7000	1.7000
TBILL 01.07.15*	PIBL1214A010	1Y	1/7/2015	316	0.87	0.500000	1.0000	3:00:25 PM	1.0000	1.9604	1.8000	1.8000