

Interpolated Bills  
February 26, 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	6	0.02					3.2222	3.1970	3.1970
TBILL 04.02.14*	PIBL1213D046	1M	4/2/2014	34	0.09					1.6662	1.5000	1.5000
TBILL 04.10.14	PIBL0613J042	2M	4/10/2014	42	0.12					1.6083	1.4365	1.4365
TBILL 05.07.14	PIBL1213E056	2M	5/7/2014	69	0.19					1.4128	1.2222	1.2222
TBILL 06.04.14*	PIBL1213F062	3M	6/4/2014	97	0.27					1.2100	1.0000	1.0000
TBILL 07.02.14	PIBL1213G070	4M	7/2/2014	125	0.34					1.3805	1.1846	1.1846
TBILL 08.06.14	PIBL1213H088	5M	8/6/2014	160	0.44					1.5937	1.4154	1.4154
TBILL 09.03.14*	PIBL1213I096	6M	9/3/2014	188	0.52					1.7642	1.6000	1.6000
TBILL 10.08.14	PIBL1213J102	8M	10/8/2014	223	0.61					1.8239	1.6556	1.6556
TBILL 11.05.14	PIBL1213K119	9M	11/5/2014	251	0.69					1.8717	1.7000	1.7000
TBILL 01.07.15*	PIBL1214A010	1Y	1/7/2015	314	0.86					1.9792	1.8000	1.8000