

Interpolated Bills
February 28, 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	2	0.01					3.4439	3.4392	3.4392
TBILL 04.02.14	PIBL1213D046	1M	4/2/2014	30	0.08					1.8736	1.7365	1.7365
TBILL 04.10.14*	PIBL0613J042	1M	4/10/2014	38	0.10					1.4250	1.2500	1.2500
TBILL 05.07.14	PIBL1213E056	2M	5/7/2014	65	0.18	1.113300	0.9000	3:54:42 PM	0.9000	1.3145	1.1273	1.1273
TBILL 06.04.14*	PIBL1213F062	3M	6/4/2014	93	0.26					1.2000	1.0000	1.0000
TBILL 07.02.14	PIBL1213G070	4M	7/2/2014	121	0.33					1.3442	1.1538	1.1538
TBILL 08.06.14	PIBL1213H088	5M	8/6/2014	156	0.43					1.5245	1.3462	1.3462
TBILL 09.03.14*	PIBL1213I096	6M	9/3/2014	184	0.51					1.6687	1.5000	1.5000
TBILL 10.08.14	PIBL1213J102	7M	10/8/2014	219	0.60	0.100000	0.9500	11:40:02 AM	0.9500	1.7718	1.6042	1.6042
TBILL 11.05.14	PIBL1213K119	8M	11/5/2014	247	0.68					1.8543	1.6875	1.6875
TBILL 01.07.15*	PIBL1214A010	1Y	1/7/2015	310	0.85					2.0400	1.8750	1.8750