

Interpolated Bills
January 22, 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	13	0.04					2.7500	2.6900	2.6900
TBILL 03.05.14*	PIBL1213C038	1M	3/5/2014	41	0.11					1.0000	0.8000	0.8000
TBILL 04.02.14	PIBL1213D046	2M	4/2/2014	69	0.19					1.0000	0.8000	0.8000
TBILL 04.10.14*	PIBL0613J042	3M	4/10/2014	77	0.21					1.0000	0.8000	0.8000
TBILL 05.07.14	PIBL1213E056	4M	5/7/2014	104	0.29					1.1926	0.9945	0.9945
TBILL 06.04.14	PIBL1213F062	5M	6/4/2014	132	0.36					1.3923	1.1962	1.1962
TBILL 07.02.14	PIBL1213G070	5M	7/2/2014	160	0.44					1.5920	1.3979	1.3979
TBILL 08.06.14*	PIBL1213H088	6M	8/6/2014	195	0.54					1.8417	1.6500	1.6500
TBILL 09.03.14	PIBL1213I096	8M	9/3/2014	223	0.61					1.8830	1.5550	1.5549
TBILL 10.08.14	PIBL1213J102	9M	10/8/2014	258	0.71	43.470000	1.5000	10:29:54 AM	1.5000	1.9346	1.4362	1.4361
TBILL 11.05.14	PIBL1213K119	10M	11/5/2014	286	0.79					1.9759	1.3411	1.3411
TBILL 01.07.15*	PIBL1214A010	1Y	1/7/2015	349	0.96	103.101000	1.1000	2:27:33 PM	1.1272	2.0688	1.1273	1.1272