

Interpolated Bills
January 27, 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	8	0.02	265.000000	0.8750	3:00:30 PM	0.8750	3.1314	3.1000	3.1000
TBILL 03.05.14*	PIBL1213C038	1M	3/5/2014	36	0.10					1.6568	1.5000	1.5000
TBILL 04.02.14	PIBL1213D046	2M	4/2/2014	64	0.18	0.500000	0.6000	3:03:42 PM	0.6000	1.5477	1.3667	1.7824
TBILL 04.10.14	PIBL0613J042	2M	4/10/2014	72	0.20					1.5166	1.3286	1.8631
TBILL 05.07.14*	PIBL1213E056	3M	5/7/2014	99	0.27	1,165.920000	2.5000	3:41:00 PM	2.1354	1.4114	1.2000	2.1354
TBILL 06.04.14	PIBL1213F062	4M	6/4/2014	127	0.35					1.5904	1.6000	2.2476
TBILL 07.02.14	PIBL1213G070	5M	7/2/2014	155	0.43					1.7694	2.0000	2.3598
TBILL 08.06.14*	PIBL1213H088	6M	8/6/2014	190	0.52	50.000000	2.5000	9:20:39 AM	2.5000	1.9932	2.5000	2.5000
TBILL 09.03.14	PIBL1213I096	7M	9/3/2014	218	0.60					2.0122	2.4091	2.4091
TBILL 10.08.14	PIBL1213J102	9M	10/8/2014	253	0.70					2.0360	2.2955	2.2955
TBILL 11.05.14	PIBL1213K119	9M	11/5/2014	281	0.77					2.0549	2.2045	2.2045
TBILL 01.07.15*	PIBL1214A010	1Y	1/7/2015	344	0.95	12.400000	1.3000	3:00:39 PM	1.1934	2.0977	2.0000	2.0000