

Interpolated Bills
January 29, 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	6	0.02					3.2172	3.1932	3.1932
TBILL 03.05.14*	PIBL1213C038	1M	3/5/2014	34	0.09					1.6333	1.4750	1.4750
TBILL 04.02.14	PIBL1213D046	2M	4/2/2014	62	0.17					1.5315	1.3528	1.3528
TBILL 04.10.14	PIBL0613J042	2M	4/10/2014	70	0.19					1.5024	1.3179	1.3179
TBILL 05.07.14*	PIBL1213E056	3M	5/7/2014	97	0.27	1.804000	0.7750	2:33:41 PM	0.7750	1.4042	1.2000	1.2000
TBILL 06.04.14	PIBL1213F062	4M	6/4/2014	125	0.34					1.6466	1.4462	1.4462
TBILL 07.02.14	PIBL1213G070	5M	7/2/2014	153	0.42					1.8891	1.6923	1.6923
TBILL 08.06.14*	PIBL1213H088	6M	8/6/2014	188	0.52	0.433000	2.0000	10:01:00 AM	2.0000	2.1921	2.0000	2.0000
TBILL 09.03.14	PIBL1213I096	7M	9/3/2014	216	0.59					2.1954	2.0000	2.0000
TBILL 10.08.14	PIBL1213J102	9M	10/8/2014	251	0.69					2.1996	2.0000	2.0000
TBILL 11.05.14	PIBL1213K119	9M	11/5/2014	279	0.77					2.2029	2.0000	2.0000
TBILL 01.07.15*	PIBL1214A010	1Y	1/7/2015	342	0.94	6.174000	1.0500	11:10:22 AM	1.0755	2.2104	2.0000	2.0000