

Interpolated Bills
March 10, 2014

Instrument Name	ISIN	Tenor	Maturity	Days	YRS	D. Vol (MM)	Last Yield	Traded Time	W. Ave	PDSI-F	PDSI-R1	PDSI-R2
TBILL 04.02.14	PIBL1213D046	<1M	4/2/2014	22	0.06					1.8933	1.7802	1.7802
TBILL 04.10.14*	PIBL0613J042	1M	4/10/2014	30	0.08					1.2812	1.1250	1.1250
TBILL 05.07.14	PIBL1213E056	2M	5/7/2014	57	0.16					1.2107	1.0391	1.0391
TBILL 06.04.14*	PIBL1213F062	3M	6/4/2014	85	0.23					1.1375	0.9500	0.9500
TBILL 07.02.14	PIBL1213G070	4M	7/2/2014	113	0.31					1.2753	1.0885	1.0808
TBILL 08.06.14	PIBL1213H088	5M	8/6/2014	148	0.41					1.4476	1.2615	1.2442
TBILL 09.03.14*	PIBL1213I096	6M	9/3/2014	176	0.48					1.5854	1.4000	1.3750
TBILL 10.08.14	PIBL1213J102	7M	10/8/2014	211	0.58					1.6980	1.5154	1.4933
TBILL 11.05.14	PIBL1213K119	8M	11/5/2014	239	0.66					1.7880	1.6077	1.5879
TBILL 01.07.15	PIBL1214A010	10M	1/7/2015	302	0.83					1.9907	1.8154	1.8008
TBILL 03.04.15*	PIBL1214C036	1Y	3/4/2015	358	0.98	5.100000	1.5250	10:08:27 AM	1.5250	2.1708	2.0000	1.9900