

Interpolated Bills
 March 26, 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	6	0.02					3.2893	3.2656	3.2656
TBILL 04.10.14	PIBL0613J042	<1M	4/10/2014	14	0.04					2.9522	2.8906	2.8906
TBILL 05.07.14*	PIBL1213E056	1M	5/7/2014	41	0.11	16.000000	1.2500	10:50:54 AM	1.2799	1.8146	1.6250	1.6250
TBILL 06.04.14	PIBL1213F062	2M	6/4/2014	69	0.19					1.7614	1.5625	1.5625
TBILL 07.02.14*	PIBL1213G070	3M	7/2/2014	97	0.27					1.7083	1.5000	1.5000
TBILL 08.06.14	PIBL1213H088	5M	8/6/2014	132	0.36	1.004000	1.2750	2:36:36 PM	1.2750	1.8367	1.6339	1.6339
TBILL 09.03.14	PIBL1213I096	5M	9/3/2014	160	0.44					1.9395	1.7411	1.7411
TBILL 10.08.14*	PIBL1213J102	6M	10/8/2014	195	0.54					2.0679	1.8750	1.8750
TBILL 11.05.14	PIBL1213K119	8M	11/5/2014	223	0.61					2.1352	1.7845	1.7845
TBILL 01.07.15	PIBL1214A010	10M	1/7/2015	286	0.79					2.2867	1.5810	1.5810
TBILL 03.04.15*	PIBL1214C036	1Y	3/4/2015	342	0.94	495.000000	1.4000	10:12:25 AM	1.4000	2.4213	1.4000	1.4000