

Interpolated Bills
July 03, 2014

Instrument Name	ISIN	Tenor	Maturity	Days	YRS	D. Vol (MM)	Last Yield	Traded Time	W. Ave	PDSI-F	PDSI-R1	PDSI-R2
TBILL 07.09.14	PIBL0614A012	<1M	7/9/2014	5	0.01					3.2391	3.2188	3.2188
TBILL 08.06.14*	PIBL1213H088	1M	8/6/2014	33	0.09					1.4125	1.2500	1.2500
TBILL 09.03.14	PIBL1213I096	2M	9/3/2014	61	0.17	1.079000	0.9550	9:23:31 AM	0.9550	1.3792	1.2167	1.2056
TBILL 10.08.14*	PIBL1213J102	3M	10/8/2014	96	0.26	1.980000	1.1000	2:34:56 PM	1.1000	1.3375	1.1750	1.1500
TBILL 11.05.14	PIBL1213K119	4M	11/5/2014	124	0.34					1.3990	1.2365	1.2192
TBILL 12.03.14	PIBL0614F026	5M	12/3/2014	152	0.42	5.023000	1.2501	3:51:29 PM	1.2501	1.4606	1.2981	1.2885
TBILL 01.07.15*	PIBL1214A010	6M	1/7/2015	187	0.51					1.5375	1.3750	1.3750
TBILL 03.04.15	PIBL1214C036	8M	3/4/2015	243	0.67					1.6851	1.5179	1.5179
TBILL 04.08.15	PIBL1214D044	9M	4/8/2015	278	0.76					1.7774	1.6071	1.6071
TBILL 06.03.15*	PIBL1214F060	1Y	6/3/2015	334	0.92	49.526300	1.6250	3:24:18 PM	1.6250	1.9250	1.7500	1.7500