

Interpolated Bills
July 23, 2014

Instrument Name	ISIN	Tenor	Maturity	Days	YRS	D. Vol (MM)	Last Yield	Traded Time	W. Ave	PDSI-F	PDSI-R1	PDSI-R2
TBILL 08.06.14	PIBL1213H088	<1M	8/6/2014	13	0.04	486.290000	0.9900	2:19:44 PM	0.9900	2.8719	2.8250	2.8250
TBILL 09.03.14*	PIBL1213I096	1M	9/3/2014	41	0.11	32.885000	0.9800	9:36:17 AM	0.9800	1.4062	1.2500	1.2500
TBILL 10.08.14	PIBL1213J102	2M	10/8/2014	76	0.21	3,302.000000	0.8500	4:10:10 PM	1.0676	1.3912	1.2361	1.2361
TBILL 11.05.14*	PIBL1213K119	3M	11/5/2014	104	0.29	50.000000	1.2250	11:20:39 AM	1.2250	1.3792	1.2250	1.2250
TBILL 12.03.14	PIBL0614F026	5M	12/3/2014	132	0.36					1.5496	1.3917	1.3917
TBILL 01.07.15*	PIBL1214A010	6M	1/7/2015	167	0.46	1.500000	1.4000	11:29:15 AM	1.4000	1.7625	1.6000	1.6000
TBILL 03.04.15	PIBL1214C036	8M	3/4/2015	223	0.61					1.8259	1.6615	1.6615
TBILL 04.08.15	PIBL1214D044	9M	4/8/2015	258	0.71					1.8656	1.7000	1.7000
TBILL 06.03.15	PIBL1214F060	11M	6/3/2015	314	0.86					1.9290	1.7615	1.7615
TBILL 07.08.15*	PIBL1214G078	1Y	7/8/2015	349	0.96	4.917000	1.6750	11:47:05 AM	1.6673	1.9687	1.8000	1.8000