

Interpolated Bills  
July 28, 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	7	0.02					3.1327	3.1029	3.1250
TBILL 09.03.14*	PIBL1213I096	1M	9/3/2014	35	0.10	250.000000	1.3750	3:43:56 PM	1.3750	1.4187	1.2500	1.3750
TBILL 10.08.14	PIBL1213J102	2M	10/8/2014	70	0.19	598.970000	1.3750	3:44:59 PM	1.3641	1.4141	1.2500	1.3056
TBILL 11.05.14*	PIBL1213K119	3M	11/5/2014	98	0.27					1.4104	1.2500	1.2500
TBILL 12.03.14	PIBL0614F026	4M	12/3/2014	126	0.35					1.5836	1.4167	1.4167
TBILL 01.07.15*	PIBL1214A010	6M	1/7/2015	161	0.44	0.500000	1.4000	10:01:07 AM	1.4000	1.8000	1.6250	1.6250
TBILL 03.04.15	PIBL1214C036	7M	3/4/2015	217	0.60					1.8750	1.7019	1.7019
TBILL 04.08.15	PIBL1214D044	9M	4/8/2015	252	0.69					1.9219	1.7500	1.7500
TBILL 06.03.15	PIBL1214F060	10M	6/3/2015	308	0.85					1.9969	1.8269	1.8269
TBILL 07.08.15*	PIBL1214G078	1Y	7/8/2015	343	0.94	10.700000	1.7100	10:48:11 AM	1.7100	2.0438	1.8750	1.8750