

Interpolated Bills
August 12, 2014

Instrument Name	ISIN	Tenor	Maturity	Days	YRS	D. Vol (MM)	Last Yield	Traded Time	W. Ave	PDSI-F	PDSI-R1	PDSI-R2
TBILL 09.03.14	PIBL1213I096	<1M	9/3/2014	21	0.06	40.000000	1.2500	11:14:19 AM	1.2500	2.9924	2.9318	2.9318
TBILL 10.08.14*	PIBL1213J102	1M	10/8/2014	56	0.15					1.6667	1.5000	1.5000
TBILL 11.05.14*	PIBL1213K119	3M	11/5/2014	84	0.23	577.746232	1.3250	2:52:54 PM	1.3216	1.5833	1.3221	1.3216
TBILL 12.03.14	PIBL0614F026	4M	12/3/2014	112	0.31					1.6652	1.4228	1.4224
TBILL 01.07.15	PIBL1214A010	5M	1/7/2015	147	0.40	321.388305	1.5050	2:48:46 PM	1.5112	1.7675	1.5486	1.5484
TBILL 03.04.15*	PIBL1214C036	6M	3/4/2015	203	0.56					1.9313	1.7500	1.7500
TBILL 04.08.15	PIBL1214D044	8M	4/8/2015	238	0.65					1.9626	1.7784	1.7784
TBILL 06.03.15	PIBL1214F060	10M	6/3/2015	294	0.81					2.0126	1.8239	1.8239
TBILL 07.08.15	PIBL1214G078	11M	7/8/2015	329	0.90	1.174000	1.7500	2:19:19 PM	1.7500	2.0438	1.8523	1.8523
TBILL 08.05.15*	PIBL1214H086	1Y	8/5/2015	357	0.98	28.392000	1.8000	11:02:44 AM	1.7655	2.0688	1.8750	1.8750