

Interpolated Bills
August 18, 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	15	0.04	25.101200	1.1000	2:12:01 PM	1.1006	3.1202	3.0714	3.0714
TBILL 10.08.14*	PIBL1213J102	1M	10/8/2014	50	0.14					1.5458	1.3750	1.3750
TBILL 11.05.14	PIBL1213K119	2M	11/5/2014	78	0.21					1.5406	1.3750	1.3750
TBILL 12.03.14*	PIBL0614F026	3M	12/3/2014	106	0.29					1.5354	1.3750	1.3750
TBILL 01.07.15	PIBL1214A010	5M	1/7/2015	141	0.39	440.000000	1.4750	11:07:23 AM	1.4750	1.6877	1.5192	1.5192
TBILL 03.04.15*	PIBL1214C036	6M	3/4/2015	197	0.54					1.9313	1.7500	1.7500
TBILL 04.08.15	PIBL1214D044	8M	4/8/2015	232	0.64					1.9621	1.7784	1.7784
TBILL 06.03.15	PIBL1214F060	10M	6/3/2015	288	0.79					2.0113	1.8239	1.8239
TBILL 07.08.15	PIBL1214G078	11M	7/8/2015	323	0.89					2.0421	1.8523	1.8523
TBILL 08.05.15*	PIBL1214H086	1Y	8/5/2015	351	0.96	2.000000	1.7251	2:41:52 PM	1.7251	2.0667	1.8750	1.8750