

Interpolated Bills
August 29, 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	2	0.01					3.6859	3.6806	3.6806
TBILL 10.08.14*	PIBL1213J102	1M	10/8/2014	37	0.10					1.4417	1.2500	1.2500
TBILL 11.05.14	PIBL1213K119	2M	11/5/2014	65	0.18					1.4229	1.2500	1.2500
TBILL 12.03.14*	PIBL0614F026	3M	12/3/2014	93	0.26					1.4042	1.2500	1.2500
TBILL 01.07.15	PIBL1214A010	4M	1/7/2015	128	0.35	22.000000	1.2500	3:18:43 PM	1.2500	1.5669	1.3942	1.3942
TBILL 03.04.15*	PIBL1214C036	6M	3/4/2015	184	0.51					1.8271	1.6250	1.6250
TBILL 04.08.15	PIBL1214D044	7M	4/8/2015	219	0.60					1.8816	1.6818	1.6761
TBILL 06.03.15	PIBL1214F060	9M	6/3/2015	275	0.76					1.9687	1.7727	1.7580
TBILL 07.08.15	PIBL1214G078	10M	7/8/2015	310	0.85					2.0231	1.8295	1.8091
TBILL 08.05.15*	PIBL1214H086	1Y	8/5/2015	338	0.93	3.740000	1.7500	3:56:34 PM	1.7384	2.0667	1.8750	1.8500