

Interpolated Bills
September 24, 2014

Instrument Name	ISIN	Tenor	Maturity	Days	YRS	D. Vol (MM)	Last Yield	Traded Time	W. Ave	PDSI-F	PDSI-R1	PDSI-R2
TBILL 10.08.14	PIBL1213J102	<1M	10/8/2014	13	0.04	925.000000	1.1550	11:29:04 AM	1.1978	3.3387	3.2875	3.2196
TBILL 11.05.14*	PIBL1213K119	1M	11/5/2014	41	0.11	805.101000	1.4000	11:46:02 AM	1.3986	1.7958	1.6250	1.3986
TBILL 12.03.14	PIBL0614F026	2M	12/3/2014	69	0.19	82.460000	1.2150	4:03:22 PM	1.2074	1.7449	1.5694	1.4437
TBILL 01.07.15*	PIBL1214A010	3M	1/7/2015	104	0.29					1.6812	1.5000	1.5000
TBILL 03.04.15	PIBL1214C036	5M	3/4/2015	160	0.44	86.000000	1.5000	10:29:43 AM	1.5000	1.8389	1.6538	1.6538
TBILL 04.08.15*	PIBL1214D044	6M	4/8/2015	195	0.54					1.9375	1.7500	1.7500
TBILL 06.03.15	PIBL1214F060	9M	6/3/2015	251	0.69					2.0296	1.8452	1.8452
TBILL 07.08.15	PIBL1214G078	10M	7/8/2015	286	0.79					2.0871	1.9048	1.9048
TBILL 08.05.15	PIBL1214H086	11M	8/5/2015	314	0.86					2.1332	1.9524	1.9524
TBILL 09.02.15*	PIBL1214I094	1Y	9/2/2015	342	0.94	2.976000	1.7270	3:19:10 PM	1.7272	2.1792	2.0000	2.0000