

Interpolated Bills
October 01, 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	6	0.02	820.000000	1.1750	10:44:37 AM	1.1900	3.6840	3.6020	3.6010
TBILL 11.05.14*	PIBL1213K119	1M	11/5/2014	34	0.09	533.000000	1.1500	11:35:51 AM	1.3667	1.9146	1.3730	1.3667
TBILL 12.03.14	PIBL0614F026	2M	12/3/2014	62	0.17					1.8183	1.4294	1.4259
TBILL 01.07.15*	PIBL1214A010	3M	1/7/2015	97	0.27	8.842000	1.4000	2:04:35 PM	1.4000	1.6979	1.5000	1.5000
TBILL 03.04.15	PIBL1214C036	5M	3/4/2015	153	0.42					1.8492	1.6538	1.6538
TBILL 04.08.15*	PIBL1214D044	6M	4/8/2015	188	0.52					1.9437	1.7500	1.7500
TBILL 06.03.15	PIBL1214F060	8M	6/3/2015	244	0.67					2.0326	1.8452	1.8452
TBILL 07.08.15	PIBL1214G078	9M	7/8/2015	279	0.77					2.0882	1.9048	1.9048
TBILL 08.05.15	PIBL1214H086	10M	8/5/2015	307	0.84					2.1326	1.9524	1.9524
TBILL 09.02.15*	PIBL1214I094	1Y	9/2/2015	335	0.92	9.024000	1.7500	11:12:16 AM	1.7114	2.1771	2.0000	2.0000