

Interpolated Bills
October 14, 2014

Instrument Name	ISIN	Tenor	Maturity	Days	YRS	D. Vol (MM)	Last Yield	Traded Time	W. Ave	PDSI-F	PDSI-R1	PDSI-R2
TBILL 11.05.14	PIBL1213K119	<1M	11/5/2014	21	0.06	534.100000	1.1900	10:40:46 AM	1.1009	2.9991	2.8125	2.8125
TBILL 12.03.14*	PIBL0614F026	1M	12/3/2014	49	0.13	2,812.000000	1.1275	11:07:54 AM	1.1500	1.5979	1.1500	1.1500
TBILL 01.07.15*	PIBL1214A010	3M	1/7/2015	84	0.23	668.280000	1.1300	3:06:08 PM	1.1455	1.4187	1.1450	1.1455
TBILL 03.04.15	PIBL1214C036	5M	3/4/2015	140	0.38					1.5944	1.3421	1.3422
TBILL 04.08.15*	PIBL1214D044	6M	4/8/2015	175	0.48	912.440000	1.4750	2:10:47 PM	1.4651	1.7042	1.4653	1.4651
TBILL 06.03.15	PIBL1214F060	8M	6/3/2015	231	0.63					1.7657	1.5317	1.5312
TBILL 07.08.15	PIBL1214G078	9M	7/8/2015	266	0.73					1.8042	1.5732	1.5725
TBILL 08.05.15	PIBL1214H086	10M	8/5/2015	294	0.81					1.8350	1.6064	1.6055
TBILL 09.02.15	PIBL1214I094	11M	9/2/2015	322	0.88					1.8657	1.6396	1.6386
TBILL 10.07.15*	PIBL1214J100	1Y	10/7/2015	357	0.98	175.414000	1.6750	3:04:13 PM	1.6799	1.9042	1.6811	1.6799