

Interpolated Bills  
October 17, 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	16	0.04	2,250.990000	1.2100	2:55:13 PM	1.2173	3.1795	3.0383	3.0300
TBILL 12.03.14*	PIBL0614F026	1M	12/3/2014	44	0.12	2,390.000000	1.1500	3:00:57 PM	1.2192	1.6479	1.2431	1.2192
TBILL 01.07.15*	PIBL1214A010	3M	1/7/2015	79	0.22	1.080000	1.1250	2:04:36 PM	1.1250	1.4271	1.2500	1.2500
TBILL 03.04.15	PIBL1214C036	5M	3/4/2015	135	0.37					1.5912	1.4038	1.4038
TBILL 04.08.15*	PIBL1214D044	6M	4/8/2015	170	0.47	11.032537	1.4500	3:35:16 PM	1.4504	1.6937	1.5000	1.5000
TBILL 06.03.15	PIBL1214F060	8M	6/3/2015	226	0.62					1.7553	1.5615	1.5615
TBILL 07.08.15	PIBL1214G078	9M	7/8/2015	261	0.72					1.7937	1.6000	1.6000
TBILL 08.05.15	PIBL1214H086	10M	8/5/2015	289	0.79					1.8245	1.6308	1.6308
TBILL 09.02.15	PIBL1214I094	11M	9/2/2015	317	0.87	1,200.000000	1.6550	10:25:07 AM	1.6650	1.8553	1.6615	1.6615
TBILL 10.07.15*	PIBL1214J100	1Y	10/7/2015	352	0.97	15.117000	1.6751	2:07:02 PM	1.6751	1.8938	1.7000	1.7000