

Interpolated Bills
March 13, 2014

Instrument Name	ISIN	Tenor	Maturity	Days	YRS	D. Vol (MM)	Last Yield	Traded Time	W. Ave	PDSI-F	PDSI-R1	PDSI-R2
TBILL 04.02.14	PIBL1213D046	<1M	4/2/2014	19	0.05					1.8959	1.7692	1.7692
TBILL 04.10.14*	PIBL0613J042	1M	4/10/2014	27	0.07					1.1829	1.0000	1.0000
TBILL 05.07.14	PIBL1213E056	2M	5/7/2014	54	0.15					1.1565	0.9755	0.9755
TBILL 06.04.14*	PIBL1213F062	3M	6/4/2014	82	0.23					1.1292	0.9500	0.9500
TBILL 07.02.14	PIBL1213G070	4M	7/2/2014	110	0.30					1.2260	1.0423	1.0423
TBILL 08.06.14	PIBL1213H088	5M	8/6/2014	145	0.40					1.3469	1.1577	1.1577
TBILL 09.03.14*	PIBL1213I096	6M	9/3/2014	173	0.48					1.4437	1.2500	1.2500
TBILL 10.08.14	PIBL1213J102	7M	10/8/2014	208	0.57					1.5611	1.3702	1.3702
TBILL 11.05.14	PIBL1213K119	8M	11/5/2014	236	0.65					1.6550	1.4663	1.4663
TBILL 01.07.15	PIBL1214A010	10M	1/7/2015	299	0.82					1.8664	1.6827	1.6827
TBILL 03.04.15*	PIBL1214C036	1Y	3/4/2015	355	0.98					2.0542	1.8750	1.8750