

Interpolated Bills
January 02, 2014

Instrument Name	ISIN	Tenor	Maturity	Days	YRS	D. Vol (MM)	Last Yield	Traded Time	W. Ave	PDSI-F	PDSI-R1	PDSI-R2
TBILL 01.08.14	PIBL1213A012	<1M	1/8/2014	5	0.01					3.1214	3.1000	3.1000
TBILL 02.05.14*	PIBL1213A021	1M	2/5/2014	33	0.09					0.4708	0.3000	0.3000
TBILL 03.05.14	PIBL1213C038	2M	3/5/2014	61	0.17					0.5219	0.3500	0.3500
TBILL 04.02.14*	PIBL1213D046	3M	4/2/2014	89	0.24					0.5729	0.4000	0.4000
TBILL 04.10.14	PIBL0613J042	4M	4/10/2014	97	0.27					0.5819	0.4088	0.4088
TBILL 05.07.14	PIBL1213E056	4M	5/7/2014	124	0.34					0.6122	0.4385	0.4385
TBILL 06.04.14	PIBL1213F062	5M	6/4/2014	152	0.42					0.6436	0.4692	0.4692
TBILL 07.02.14*	PIBL1213G070	6M	7/2/2014	180	0.49					0.6750	0.5000	0.5000
TBILL 08.06.14	PIBL1213H088	7M	8/6/2014	215	0.59					0.7595	0.5833	0.5833
TBILL 09.03.14	PIBL1213I096	8M	9/3/2014	243	0.67					0.8271	0.6500	0.6500
TBILL 10.08.14	PIBL1213J102	9M	10/8/2014	278	0.76	1.093000	0.1250	3:38:45 PM	0.1250	0.9116	0.7333	0.7333
TBILL 11.05.14*	PIBL1213K119	1Y	11/5/2014	306	0.84					0.9792	0.8000	0.8000