

Interpolated Bills
January 03, 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	2	0.01					3.3956	3.3897	3.3897
TBILL 02.05.14*	PIBL1213A021	1M	2/5/2014	30	0.08	15.240000	1.1250	3:59:09 PM	1.1250	0.4729	0.3000	0.3000
TBILL 03.05.14	PIBL1213C038	2M	3/5/2014	58	0.16					0.5167	0.3438	0.3438
TBILL 04.02.14	PIBL1213D046	3M	4/2/2014	86	0.24					0.5604	0.3875	0.3875
TBILL 04.10.14*	PIBL0613J042	3M	4/10/2014	94	0.26					0.5729	0.4000	0.4000
TBILL 05.07.14	PIBL1213E056	4M	5/7/2014	121	0.33	1.000000	0.7500	3:32:18 PM	0.7500	0.6061	0.4325	0.4325
TBILL 06.04.14	PIBL1213F062	5M	6/4/2014	149	0.41					0.6406	0.4663	0.4663
TBILL 07.02.14*	PIBL1213G070	6M	7/2/2014	177	0.49					0.6750	0.5000	0.5000
TBILL 08.06.14	PIBL1213H088	7M	8/6/2014	212	0.58					0.7595	0.5833	0.5833
TBILL 09.03.14	PIBL1213I096	8M	9/3/2014	240	0.66					0.8271	0.6500	0.6500
TBILL 10.08.14	PIBL1213J102	9M	10/8/2014	275	0.76	0.205000	0.1250	9:57:43 AM	0.1250	0.9116	0.7333	0.7333
TBILL 11.05.14*	PIBL1213K119	1Y	11/5/2014	303	0.83					0.9792	0.8000	0.8000