

Interpolated Bills
January 09, 2014

Instrument Name	ISIN	Tenor	Maturity	Days	YRS	D. Vol (MM)	Last Yield	Traded Time	W. Ave	PDSI-F	PDSI-R1	PDSI-R2
TBILL 02.05.14*	PIBL1213A021	1M	2/5/2014	26	0.07					1.1692	0.9500	0.9500
TBILL 03.05.14	PIBL1213C038	2M	3/5/2014	54	0.15					1.1710	0.8778	0.8778
TBILL 04.02.14	PIBL1213D046	3M	4/2/2014	82	0.23					1.1728	0.8056	0.8056
TBILL 04.10.14*	PIBL0613J042	3M	4/10/2014	90	0.25	1,301.043000	0.7850	10:15:42 AM	0.7850	1.1733	0.7850	0.7850
TBILL 05.07.14	PIBL1213E056	4M	5/7/2014	117	0.32					1.4059	1.0827	1.0827
TBILL 06.04.14	PIBL1213F062	5M	6/4/2014	145	0.40					1.6471	1.3913	1.3913
TBILL 07.02.14*	PIBL1213G070	6M	7/2/2014	173	0.48					1.8883	1.7000	1.7000
TBILL 08.06.14	PIBL1213H088	7M	8/6/2014	208	0.57					1.9372	1.7509	1.7324
TBILL 09.03.14	PIBL1213I096	8M	9/3/2014	236	0.65					1.9763	1.7917	1.7583
TBILL 10.08.14	PIBL1213J102	9M	10/8/2014	271	0.74					2.0252	1.8426	1.7907
TBILL 11.05.14	PIBL1213K119	10M	11/5/2014	299	0.82					2.0643	1.8833	1.8167
TBILL 01.07.15*	PIBL1214A010	1Y	1/7/2015	362	0.99	12.510755	1.1000	3:18:01 PM	1.0151	2.1523	1.9750	1.8750