Interpolated Bills
May 26, 2014

Instrument Name	ISIN	Tenor	Maturity	Days	YRS	D. Vol (MM)	Last Yield	Traded Time	W. Ave	PDSI-F	PDSI-R1	PDSI-R2
TBILL 06.04.14	PIBL1213F062	<1M	6/4/2014	8	0.02					3.1321	3.1000	3.0000
TBILL 07.02.14*	PIBL1213G070	1M	7/2/2014	36	0.10					1.6604	1.5000	1.0000
TBILL 07.09.14	PIBL0614A012	1M	7/9/2014	43	0.12	100.000000	1.0000	3:17:41 PM	1.0000	1.6185	1.4583	1.0139
TBILL 08.06.14	PIBL1213H088	2M	8/6/2014	71	0.20	0.230000	1.0505	2:30:27 PM	1.0505	1.4509	1.2917	1.0694
TBILL 09.03.14*	PIBL1213I096	3M	9/3/2014	99	0.27					1.2833	1.1250	1.1250
TBILL 10.08.14	PIBL1213J102	5M	10/8/2014	134	0.37	0.887700	1.2505	2:28:47 PM	1.2505	1.6329	1.4722	1.4722
TBILL 11.05.14*	PIBL1213K119	6M	11/5/2014	162	0.45					1.9125	1.7500	1.7500
TBILL 01.07.15	PIBL1214A010	8M	1/7/2015	225	0.62					2.0148	1.8523	1.8523
TBILL 03.04.15	PIBL1214C036	9M	3/4/2015	281	0.77	0.100000	1.4000	9:37:15 AM	1.4000	2.1057	1.9432	1.9432
TBILL 04.08.15*	PIBL1214D044	1Y	4/8/2015	316	0.87	1.115000	1.1250	12:01:24 PM	1.1250	2.1625	2.0000	2.0000