

Interpolated Bills
May 15, 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	19	0.05					2.7826	2.7174	2.7174
TBILL 07.02.14*	PIBL1213G070	1M	7/2/2014	47	0.13					1.6667	1.5000	1.5000
TBILL 07.09.14	PIBL0614A012	2M	7/9/2014	54	0.15	200.000000	0.6000	11:24:44 AM	0.6000	1.5988	1.4300	1.4300
TBILL 08.06.14*	PIBL1213H088	3M	8/6/2014	82	0.23	34.725000	1.1000	3:24:28 PM	1.1000	1.3271	1.1500	1.1500
TBILL 09.03.14	PIBL1213I096	4M	9/3/2014	110	0.30	0.200000	1.0000	9:58:53 AM	1.0000	1.5469	1.3731	1.3731
TBILL 10.08.14	PIBL1213J102	5M	10/8/2014	145	0.40					1.8215	1.6519	1.6519
TBILL 11.05.14*	PIBL1213K119	6M	11/5/2014	173	0.48					2.0413	1.8750	1.8750
TBILL 01.07.15	PIBL1214A010	8M	1/7/2015	236	0.65					2.1386	1.9773	1.9773
TBILL 03.04.15	PIBL1214C036	10M	3/4/2015	292	0.80					2.2251	2.0682	2.0682
TBILL 04.08.15*	PIBL1214D044	1Y	4/8/2015	327	0.90	0.110000	1.5500	11:01:22 AM	1.5500	2.2792	2.1250	2.1250