

Interpolated Bills
May 23, 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	9	0.02					3.0889	3.0556	3.0556
TBILL 07.02.14*	PIBL1213G070	1M	7/2/2014	37	0.10					1.6500	1.5000	1.5000
TBILL 07.09.14	PIBL0614A012	1M	7/9/2014	44	0.12					1.6069	1.4556	1.4556
TBILL 08.06.14	PIBL1213H088	2M	8/6/2014	72	0.20					1.4347	1.2778	1.2778
TBILL 09.03.14*	PIBL1213I096	3M	9/3/2014	100	0.27					1.2625	1.1000	1.1000
TBILL 10.08.14	PIBL1213J102	5M	10/8/2014	135	0.37					1.5634	1.3917	1.4333
TBILL 11.05.14*	PIBL1213K119	6M	11/5/2014	163	0.45					1.8042	1.6250	1.7000
TBILL 01.07.15	PIBL1214A010	8M	1/7/2015	226	0.62					1.9286	1.7580	1.8023
TBILL 03.04.15	PIBL1214C036	9M	3/4/2015	282	0.77					2.0392	1.8761	1.8932
TBILL 04.08.15*	PIBL1214D044	1Y	4/8/2015	317	0.87					2.1083	1.9500	1.9500