

Interpolated Bills  
May 29, 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	5	0.01					3.2365	3.2188	3.2188
TBILL 07.02.14*	PIBL1213G070	1M	7/2/2014	33	0.09					1.3917	1.2500	1.2500
TBILL 07.09.14	PIBL0614A012	1M	7/9/2014	40	0.11					1.3762	1.2306	1.2306
TBILL 08.06.14	PIBL1213H088	2M	8/6/2014	68	0.19	0.160000	1.7500	11:17:07 AM	1.7500	1.3144	1.1528	1.1528
TBILL 09.03.14*	PIBL1213I096	3M	9/3/2014	96	0.26					1.2525	1.0750	1.0750
TBILL 10.08.14	PIBL1213J102	5M	10/8/2014	131	0.36					1.6064	1.4361	1.4361
TBILL 11.05.14*	PIBL1213K119	6M	11/5/2014	159	0.44					1.8896	1.7250	1.7250
TBILL 01.07.15	PIBL1214A010	8M	1/7/2015	222	0.61					1.9850	1.8170	1.8170
TBILL 03.04.15	PIBL1214C036	9M	3/4/2015	278	0.76					2.0699	1.8989	1.8989
TBILL 04.08.15*	PIBL1214D044	1Y	4/8/2015	313	0.86					2.1229	1.9500	1.9500