

Interpolated Bills
June 04, 2014

Instrument Name	ISIN	Tenor	Maturity	Days	YRS	D. Vol (MM)	Last Yield	Traded Time	W. Ave	PDSI-F	PDSI-R1	PDSI-R2
TBILL 07.02.14	PIBL1213G070	1M	7/2/2014	27	0.07					1.8618	1.7744	1.7744
TBILL 07.09.14*	PIBL0614A012	1M	7/9/2014	34	0.09	1,580.000000	1.3250	10:39:45 AM	1.3098	1.4208	1.3098	1.3098
TBILL 08.06.14	PIBL1213H088	2M	8/6/2014	62	0.17	2,000.000000	1.2000	10:44:46 AM	1.1625	1.3469	1.1499	1.1499
TBILL 09.03.14*	PIBL1213I096	3M	9/3/2014	90	0.25	332.903000	0.9900	10:04:56 AM	0.9900	1.2729	0.9900	0.9900
TBILL 10.08.14	PIBL1213J102	4M	10/8/2014	125	0.34	200.000000	1.3300	2:57:51 PM	1.3300	1.3915	1.1285	1.1282
TBILL 11.05.14	PIBL1213K119	5M	11/5/2014	153	0.42					1.4863	1.2392	1.2387
TBILL 12.03.14*	PIBL0614F026	6M	12/3/2014	181	0.50	125.544000	1.2500	3:50:33 PM	1.3492	1.5812	1.3500	1.3492
TBILL 01.07.15	PIBL1214A010	7M	1/7/2015	216	0.59					1.6898	1.4690	1.4536
TBILL 03.04.15	PIBL1214C036	9M	3/4/2015	272	0.75					1.8635	1.6595	1.6205
TBILL 04.08.15	PIBL1214D044	10M	4/8/2015	307	0.84					1.9721	1.7785	1.7249
TBILL 06.03.15*	PIBL1214F060	1Y	6/3/2015	363	1.00	442.232000	1.7350	3:35:12 PM	1.7029	2.1458	1.9689	1.8919