

Interpolated Bills
June 06, 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	23	0.06					1.9116	1.7931	1.7931
TBILL 07.09.14*	PIBL0614A012	1M	7/9/2014	30	0.08	7.576000	1.0100	2:58:42 PM	1.0100	1.4062	1.2500	1.2500
TBILL 08.06.14	PIBL1213H088	2M	8/6/2014	58	0.16	1,410.995000	1.0000	10:15:07 AM	1.0323	1.3447	1.1325	1.1325
TBILL 09.03.14*	PIBL1213I096	3M	9/3/2014	86	0.24	219.000000	1.0150	9:12:41 AM	1.0150	1.2833	1.0150	1.0150
TBILL 10.08.14	PIBL1213J102	4M	10/8/2014	121	0.33	550.000000	1.2500	9:29:28 AM	1.3591	1.3859	1.1246	1.1244
TBILL 11.05.14	PIBL1213K119	5M	11/5/2014	149	0.41					1.4679	1.2123	1.2120
TBILL 12.03.14*	PIBL0614F026	6M	12/3/2014	177	0.49	110.004000	1.2500	3:19:32 PM	1.2995	1.5500	1.3000	1.2995
TBILL 01.07.15	PIBL1214A010	7M	1/7/2015	212	0.58					1.6490	1.4269	1.3903
TBILL 03.04.15	PIBL1214C036	9M	3/4/2015	268	0.74					1.8073	1.6300	1.5357
TBILL 04.08.15	PIBL1214D044	10M	4/8/2015	303	0.83					1.9063	1.7569	1.6265
TBILL 06.03.15*	PIBL1214F060	1Y	6/3/2015	359	0.99	791.000000	1.7750	3:43:32 PM	1.7481	2.0646	1.9600	1.7719