

Interpolated Bills
June 09, 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	22	0.06					1.9390	1.8125	1.8125
TBILL 07.09.14*	PIBL0614A012	1M	7/9/2014	29	0.08	4.687000	1.3750	10:28:17 AM	1.3750	1.4187	1.2500	1.2500
TBILL 08.06.14	PIBL1213H088	2M	8/6/2014	57	0.16					1.3479	1.1750	1.1325
TBILL 09.03.14*	PIBL1213I096	3M	9/3/2014	85	0.23	400.000000	1.0150	2:59:37 PM	1.0150	1.2771	1.1000	1.0150
TBILL 10.08.14	PIBL1213J102	4M	10/8/2014	120	0.33					1.3869	1.2058	1.1535
TBILL 11.05.14	PIBL1213K119	5M	11/5/2014	148	0.41					1.4747	1.2904	1.2642
TBILL 12.03.14*	PIBL0614F026	6M	12/3/2014	176	0.48	0.100000	1.2750	2:23:58 PM	1.2750	1.5625	1.3750	1.3750
TBILL 01.07.15	PIBL1214A010	7M	1/7/2015	211	0.58					1.6547	1.4352	1.4381
TBILL 03.04.15	PIBL1214C036	9M	3/4/2015	267	0.73	0.050000	1.3000	9:59:57 AM	1.3000	1.8021	1.5315	1.5392
TBILL 04.08.15	PIBL1214D044	10M	4/8/2015	302	0.83					1.8943	1.5918	1.6023
TBILL 06.03.15*	PIBL1214F060	1Y	6/3/2015	358	0.98	2,323.194000	1.7300	4:11:20 PM	1.7033	2.0417	1.6881	1.7033