

Interpolated Bills
June 11, 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	19	0.05					1.9955	1.6640	1.6636
TBILL 07.09.14*	PIBL0614A012	1M	7/9/2014	26	0.07	1,628.000000	0.5000	3:57:16 PM	0.9495	1.4104	0.9500	0.9495
TBILL 08.06.14	PIBL1213H088	2M	8/6/2014	54	0.15	2,730.000000	1.0000	4:07:33 PM	0.9917	1.3469	0.9880	0.9798
TBILL 09.03.14*	PIBL1213I096	3M	9/3/2014	82	0.23	1,473.886225	1.0000	3:56:21 PM	1.0101	1.2833	1.0260	1.0101
TBILL 10.08.14	PIBL1213J102	4M	10/8/2014	117	0.32					1.3835	1.1218	1.1119
TBILL 11.05.14	PIBL1213K119	5M	11/5/2014	145	0.40					1.4636	1.1984	1.1934
TBILL 12.03.14*	PIBL0614F026	6M	12/3/2014	173	0.48	230.607000	1.2250	2:46:32 PM	1.2749	1.5437	1.2750	1.2749
TBILL 01.07.15	PIBL1214A010	7M	1/7/2015	208	0.57					1.6371	1.3856	1.3711
TBILL 03.04.15	PIBL1214C036	9M	3/4/2015	264	0.73	0.500000	1.3751	11:17:56 AM	1.3751	1.7865	1.5625	1.5250
TBILL 04.08.15	PIBL1214D044	10M	4/8/2015	299	0.82					1.8798	1.6731	1.6211
TBILL 06.03.15*	PIBL1214F060	1Y	6/3/2015	355	0.98	0.113419	1.6250	11:20:29 AM	1.6250	2.0292	1.8500	1.7750