

Interpolated Bills
June 26, 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	5	0.01					3.2872	3.2692	3.2631
TBILL 07.09.14	PIBL0614A012	<1M	7/9/2014	12	0.03					2.9147	2.8654	2.8487
TBILL 08.06.14*	PIBL1213H088	1M	8/6/2014	40	0.11	246.410000	1.3500	2:52:51 PM	1.1907	1.4250	1.2500	1.1907
TBILL 09.03.14	PIBL1213I096	2M	9/3/2014	68	0.19	15.018000	0.9500	2:56:40 PM	0.9500	1.3846	1.2167	1.1837
TBILL 10.08.14*	PIBL1213J102	3M	10/8/2014	103	0.28					1.3341	1.1750	1.1750
TBILL 11.05.14	PIBL1213K119	5M	11/5/2014	131	0.36					1.3810	1.2135	1.2135
TBILL 12.03.14	PIBL0614F026	5M	12/3/2014	159	0.44	95.000000	1.2500	3:42:21 PM	1.2500	1.4278	1.2519	1.2519
TBILL 01.07.15*	PIBL1214A010	6M	1/7/2015	194	0.53					1.4864	1.3000	1.3000
TBILL 03.04.15	PIBL1214C036	9M	3/4/2015	250	0.69					1.6570	1.4714	1.4714
TBILL 04.08.15	PIBL1214D044	10M	4/8/2015	285	0.78					1.7635	1.5786	1.5786
TBILL 06.03.15*	PIBL1214F060	1Y	6/3/2015	341	0.94	1.617992	1.6250	12:01:12 PM	1.6219	1.9341	1.7500	1.7500