

Interpolated Bills
November 27, 2014

Instrument Name	ISIN	Tenor	Maturity	Days	YRS	D. Vol (MM)	Last Yield	Traded Time	W. Ave	PDSI-F	PDSI-R1	PDSI-R2
TBILL 12.03.14	PIBL0614F026	<1M	12/3/2014	5	0.01	1,356.900000	1.1500	12:02:19 PM	1.1500	3.7609	3.7436	3.7436
TBILL 01.07.15*	PIBL1214A010	1M	1/7/2015	40	0.11	3.000000	1.4000	12:01:19 PM	1.4000	1.6687	1.5000	1.5000
TBILL 02.04.15	PIBL0314K018	2M	2/4/2015	68	0.19					1.6656	1.5000	1.5000
TBILL 03.04.15*	PIBL1214C036	3M	3/4/2015	96	0.26					1.6625	1.5000	1.5000
TBILL 04.08.15	PIBL1214D044	5M	4/8/2015	131	0.36					1.7611	1.5962	1.5962
TBILL 05.06.15	PIBL0614K048	5M	5/6/2015	159	0.44	30.302000	1.6501	3:00:17 PM	1.6686	1.8399	1.6731	1.6731
TBILL 06.03.15*	PIBL1214F060	6M	6/3/2015	187	0.51					1.9188	1.7500	1.7500
TBILL 07.08.15	PIBL1214G078	8M	7/8/2015	222	0.61					1.9751	1.8068	1.8068
TBILL 08.05.15	PIBL1214H086	9M	8/5/2015	250	0.69					2.0202	1.8523	1.8523
TBILL 09.02.15	PIBL1214I094	9M	9/2/2015	278	0.76					2.0653	1.8977	1.8977
TBILL 10.07.15	PIBL1214J100	11M	10/7/2015	313	0.86					2.1216	1.9545	1.9545
TBILL 11.04.15*	PIBL1214K117	1Y	11/4/2015	341	0.94					2.1667	2.0000	2.0000