

Interpolated Bills
December 04, 2014

Instrument Name	ISIN	Tenor	Maturity	Days	YRS	D. Vol (MM)	Last Yield	Traded Time	W. Ave	PDSI-F	PDSI-R1	PDSI-R2
TBILL 01.07.15*	PIBL1214A010	1M	1/7/2015	33	0.09	5.000000	1.4000	3:15:32 PM	1.4000	1.8938	1.7500	1.7500
TBILL 02.04.15	PIBL0314K018	2M	2/4/2015	61	0.17	7.348000	1.4055	2:56:54 PM	1.4053	1.8562	1.7000	1.7000
TBILL 03.04.15*	PIBL1214C036	3M	3/4/2015	89	0.24					1.8187	1.6500	1.6500
TBILL 04.08.15	PIBL1214D044	4M	4/8/2015	124	0.34	2.000000	1.6000	2:05:59 PM	1.6000	1.9225	1.7519	1.7519
TBILL 05.06.15	PIBL0614K048	5M	5/6/2015	152	0.42	501.000000	1.8000	2:56:06 PM	1.7995	2.0056	1.8335	1.8335
TBILL 06.03.15*	PIBL1214F060	6M	6/3/2015	180	0.49	2.155000	1.6750	9:37:55 AM	1.6750	2.0887	1.9150	1.9150
TBILL 07.08.15	PIBL1214G078	7M	7/8/2015	215	0.59					2.1267	1.9506	1.9506
TBILL 08.05.15	PIBL1214H086	8M	8/5/2015	243	0.67					2.1571	1.9790	1.9790
TBILL 09.02.15	PIBL1214I094	9M	9/2/2015	271	0.74					2.1875	2.0075	2.0075
TBILL 10.07.15	PIBL1214J100	10M	10/7/2015	306	0.84					2.2256	2.0431	2.0431
TBILL 11.04.15	PIBL1214K117	11M	11/4/2015	334	0.92	3.040000	1.8300	10:09:01 AM	1.8300	2.2560	2.0715	2.0715
TBILL 12.02.15*	PIBL1214L125	1Y	12/2/2015	362	0.99	5.366000	1.7751	2:55:29 PM	1.7751	2.2864	2.1000	2.1000