

Interpolated Bills  
December 16, 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	21	0.06	2,800.697700	1.8000	3:33:47 PM	1.7464	3.2888	3.2188	3.1667
TBILL 02.04.15*	PIBL0314K018	1M	2/4/2015	49	0.13	160.270000	2.0000	2:58:54 PM	2.0000	2.2932	2.1250	2.0000
TBILL 03.04.15*	PIBL1214C036	3M	3/4/2015	77	0.21	915.300267	2.0000	3:09:41 PM	1.8101	2.2727	1.6596	1.8101
TBILL 04.08.15	PIBL1214D044	4M	4/8/2015	112	0.31	778.996200	2.1250	3:58:39 PM	2.0014	2.3147	1.8771	1.9697
TBILL 05.06.15	PIBL0614K048	5M	5/6/2015	140	0.38	91.853000	2.2000	2:34:59 PM	1.7589	2.3482	2.0510	2.0973
TBILL 06.03.15*	PIBL1214F060	6M	6/3/2015	168	0.46	1.500000	2.2500	2:34:28 PM	2.2500	2.3818	2.2250	2.2250
TBILL 07.08.15	PIBL1214G078	7M	7/8/2015	203	0.56	1.215000	2.3000	2:33:57 PM	2.3000	2.3984	2.2394	2.2394
TBILL 08.05.15	PIBL1214H086	8M	8/5/2015	231	0.63					2.4117	2.2510	2.2510
TBILL 09.02.15	PIBL1214I094	9M	9/2/2015	259	0.71					2.4250	2.2625	2.2625
TBILL 10.07.15	PIBL1214J100	10M	10/7/2015	294	0.81					2.4416	2.2769	2.2769
TBILL 11.04.15	PIBL1214K117	11M	11/4/2015	322	0.88					2.4549	2.2885	2.2885
TBILL 12.02.15*	PIBL1214L125	1Y	12/2/2015	350	0.96	19.664565	1.8502	3:08:28 PM	2.0060	2.4682	2.3000	2.3000