

Interpolated Bills
January 05, 2015

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	1	0.00	1,400.000000	2.5000	10:29:23 AM	2.5000	4.0000	4.0000	4.0000
TBILL 02.04.15*	PIBL0314K018	1M	2/4/2015	29	0.08	320.063800	1.8000	12:01:05 PM	2.0544	2.5500	2.5974	2.0544
TBILL 03.04.15	PIBL1214C036	2M	3/4/2015	57	0.16	691.349026	2.1000	3:51:06 PM	1.9686	2.5389	2.6203	2.3181
TBILL 04.08.15*	PIBL1214D044	3M	4/8/2015	92	0.25	287.840000	2.1000	11:19:40 AM	2.6477	2.5250	2.6490	2.6477
TBILL 05.06.15	PIBL0614K048	4M	5/6/2015	120	0.33					2.5642	2.5339	2.5330
TBILL 06.03.15	PIBL1214F060	5M	6/3/2015	148	0.41					2.6033	2.4188	2.4183
TBILL 07.08.15*	PIBL1214G078	6M	7/8/2015	183	0.50	650.000000	2.2750	11:12:36 AM	2.2750	2.6523	2.2750	2.2750
TBILL 08.05.15	PIBL1214H086	7M	8/5/2015	211	0.58					2.6696	2.3274	2.3083
TBILL 09.02.15	PIBL1214I094	8M	9/2/2015	239	0.66					2.6869	2.3798	2.3417
TBILL 10.07.15	PIBL1214J100	9M	10/7/2015	274	0.75					2.7086	2.4452	2.3833
TBILL 11.04.15	PIBL1214K117	10M	11/4/2015	302	0.83					2.7259	2.4976	2.4167
TBILL 12.02.15*	PIBL1214L125	1Y	12/2/2015	330	0.91					2.7432	2.5500	2.4500