

Interpolated Bills
January 07, 2015

Instrument Name	ISIN	Tenor	Maturity	Days	YRS	D. Vol (MM)	Last Yield	Traded Time	W. Ave	PDSI-F	PDSI-R1	PDSI-R2
TBILL 02.04.15*	PIBL0314K018	1M	2/4/2015	27	0.07	173.576000	2.0000	3:58:58 PM	1.9893	2.5500	2.3750	1.9893
TBILL 03.04.15	PIBL1214C036	2M	3/4/2015	55	0.15	533.277180	1.5000	3:24:02 PM	1.9209	2.5381	2.3706	1.9623
TBILL 04.08.15*	PIBL1214D044	3M	4/8/2015	90	0.25	316.692000	2.0000	4:02:56 PM	1.9286	2.5232	2.3650	1.9286
TBILL 05.06.15	PIBL0614K048	4M	5/6/2015	118	0.32	34.877800	2.0000	3:48:36 PM	2.0076	2.5559	2.3912	2.0813
TBILL 06.03.15	PIBL1214F060	5M	6/3/2015	146	0.40	460.822300	2.0450	3:51:28 PM	2.0982	2.5886	2.4173	2.2341
TBILL 07.08.15*	PIBL1214G078	6M	7/8/2015	181	0.50	0.965000	2.2000	3:47:52 PM	2.2000	2.6295	2.4500	2.4250
TBILL 08.05.15	PIBL1214H086	7M	8/5/2015	209	0.57					2.6412	2.4595	2.3596
TBILL 09.02.15	PIBL1214I094	8M	9/2/2015	237	0.65					2.6529	2.4690	2.2942
TBILL 10.07.15	PIBL1214J100	9M	10/7/2015	272	0.75					2.6675	2.4810	2.2125
TBILL 11.04.15	PIBL1214K117	10M	11/4/2015	300	0.82	24.000000	2.0000	11:42:16 AM	2.0083	2.6792	2.4905	2.1471
TBILL 12.02.15*	PIBL1214L125	1Y	12/2/2015	328	0.90	133.202647	2.1250	3:53:47 PM	2.0817	2.6909	2.5000	2.0817