

Interpolated Bills  
January 20, 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	14	0.04					3.4624	3.2866	3.2771
TBILL 03.04.15*	PIBL1214C036	1M	3/4/2015	42	0.12	702.569522	1.6500	3:19:24 PM	1.7202	2.3045	1.7500	1.7202
TBILL 04.08.15	PIBL1214D044	2M	4/8/2015	77	0.21	7.514000	1.9000	3:56:28 PM	1.9000	2.2623	1.9250	1.9118
TBILL 05.06.15*	PIBL0614K048	3M	5/6/2015	105	0.29	30.000000	1.8000	11:19:31 AM	1.8000	2.2286	2.0650	2.0650
TBILL 06.03.15	PIBL1214F060	5M	6/3/2015	133	0.37	1.493000	1.9000	11:41:05 AM	1.9000	2.2932	2.1219	2.1373
TBILL 07.08.15	PIBL1214G078	5M	7/8/2015	168	0.46	324.601000	2.0000	3:48:29 PM	2.1465	2.3740	2.1931	2.2277
TBILL 08.05.15*	PIBL1214H086	6M	8/5/2015	196	0.54	800.000000	2.3000	11:51:14 AM	2.3000	2.4386	2.2500	2.3000
TBILL 09.02.15	PIBL1214I094	8M	9/2/2015	224	0.62	900.000000	2.1750	11:53:12 AM	2.1881	2.4659	2.2794	2.3118
TBILL 10.07.15	PIBL1214J100	9M	10/7/2015	259	0.71					2.5000	2.3162	2.3265
TBILL 11.04.15	PIBL1214K117	10M	11/4/2015	287	0.79					2.5272	2.3456	2.3382
TBILL 12.02.15*	PIBL1214L125	1Y	12/2/2015	315	0.87	7.497000	2.0000	2:43:06 PM	2.0000	2.5545	2.3750	2.3500