

Interpolated Bills
February 17, 2012

| Instrument Name | ISIN | Tenor | Maturity | Days | YRS | D. Vol (MM) | Last Yield | Traded Time | W. Ave | PDSI-F | PDSI-R1 | PDSI-R2 |
|-----------------|--------------|-------|------------|------|------|-------------|------------|-------------|--------|--------|---------|---------|
| TBILL 02.22.12 | PIBL1211B042 | <1M | 2/22/2012 | 2 | 0.01 | | | | | 4.1970 | 4.1924 | 4.1924 |
| TBILL 03.07.12 | PIBL1211C050 | <1M | 3/7/2012 | 16 | 0.04 | 126.008000 | 1.6250 | 2:42:56 PM | 1.6091 | 3.4549 | 3.3866 | 3.3866 |
| TBILL 03.14.12 | PIBL0311L255 | <1M | 3/14/2012 | 23 | 0.06 | | | | | 3.0839 | 2.9837 | 2.9837 |
| TBILL 03.21.12 | PIBL1211C069 | 1M | 3/21/2012 | 30 | 0.08 | | | | | 2.7128 | 2.5808 | 2.5808 |
| TBILL 04.04.12* | PIBL1211D077 | 1M | 4/4/2012 | 44 | 0.12 | | | | | 1.9708 | 1.7750 | 1.7750 |
| TBILL 04.11.12 | PIBL0312A013 | 2M | 4/11/2012 | 51 | 0.14 | | | | | 1.9701 | 1.7750 | 1.7750 |
| TBILL 04.18.12 | PIBL1211D086 | 2M | 4/18/2012 | 58 | 0.16 | | | | | 1.9695 | 1.7750 | 1.7750 |
| TBILL 04.25.12 | PIBL0312A022 | 2M | 4/25/2012 | 65 | 0.18 | 185.000000 | 1.7000 | 2:43:25 PM | 1.7000 | 1.9688 | 1.7750 | 1.7750 |
| TBILL 05.02.12 | PIBL1211E094 | 2M | 5/2/2012 | 72 | 0.20 | 0.710246 | 1.6000 | 3:56:05 PM | 1.6000 | 1.9682 | 1.7750 | 1.7750 |
| TBILL 05.09.12 | PIBL0312B030 | 2M | 5/9/2012 | 79 | 0.22 | | | | | 1.9676 | 1.7750 | 1.7750 |
| TBILL 05.16.12* | PIBL0611K044 | 3M | 5/16/2012 | 86 | 0.24 | | | | | 1.9669 | 1.7750 | 1.7750 |
| TBILL 06.13.12 | PIBL1211F128 | 4M | 6/13/2012 | 114 | 0.31 | | | | | 2.1275 | 1.9393 | 1.9250 |
| TBILL 06.27.12 | PIBL1211F137 | 4M | 6/27/2012 | 128 | 0.35 | | | | | 2.2077 | 2.0214 | 2.0000 |
| TBILL 07.11.12 | PIBL1211G145 | 5M | 7/11/2012 | 142 | 0.39 | 700.000000 | 2.1900 | 2:07:44 PM | 2.1950 | 2.2880 | 2.1036 | 2.0750 |
| TBILL 07.25.12 | PIBL1211G154 | 5M | 7/25/2012 | 156 | 0.43 | | | | | 2.3683 | 2.1857 | 2.1500 |
| TBILL 08.08.12 | PIBL1211H162 | 5M | 8/8/2012 | 170 | 0.47 | | | | | 2.4486 | 2.2679 | 2.2250 |
| TBILL 08.22.12* | PIBL1211H171 | 6M | 8/22/2012 | 184 | 0.50 | | | | | 2.5288 | 2.3500 | 2.3000 |
| TBILL 09.05.12 | PIBL1211I189 | 7M | 9/5/2012 | 198 | 0.54 | | | | | 2.5373 | 2.3583 | 2.3083 |
| TBILL 09.19.12 | PIBL1211I198 | 7M | 9/19/2012 | 212 | 0.58 | | | | | 2.5458 | 2.3667 | 2.3167 |
| TBILL 10.17.12 | PIBL1211J213 | 8M | 10/17/2012 | 240 | 0.66 | | | | | 2.5628 | 2.3833 | 2.3333 |
| TBILL 10.31.12 | PIBL1211K220 | 9M | 10/31/2012 | 254 | 0.70 | 2.237000 | 2.0500 | 11:50:33 AM | 2.0500 | 2.5713 | 2.3917 | 2.3417 |
| TBILL 01.09.13 | PIBL1212A014 | 11M | 1/9/2013 | 324 | 0.89 | | | | | 2.6138 | 2.4333 | 2.3833 |
| TBILL 02.06.13* | PIBL1212B031 | 1Y | 2/6/2013 | 352 | 0.96 | | | | | 2.6308 | 2.4500 | 2.4000 |