

Interpolated Bills
April 03, 2012

| Instrument Name | ISIN | Tenor | Maturity | Days | YRS | D. Vol (MM) | Last Yield | Traded Time | W. Ave | PDSI-F | PDSI-R1 | PDSI-R2 |
|-----------------|--------------|-------|------------|------|------|-------------|------------|-------------|--------|--------|---------|---------|
| TBILL 04.11.12 | PIBL0312A013 | <1M | 4/11/2012 | 7 | 0.02 | | | | | 3.7865 | 3.7574 | 3.7529 |
| TBILL 04.18.12 | PIBL1211D086 | <1M | 4/18/2012 | 14 | 0.04 | | | | | 3.5374 | 3.4743 | 3.4647 |
| TBILL 04.25.12 | PIBL0312A022 | <1M | 4/25/2012 | 21 | 0.06 | 7.002000 | 4.0000 | 11:13:55 AM | 1.8573 | 3.2882 | 3.1912 | 3.1765 |
| TBILL 05.02.12 | PIBL1211E094 | 1M | 5/2/2012 | 28 | 0.08 | | | | | 3.0391 | 2.9081 | 2.8882 |
| TBILL 05.09.12* | PIBL0312B030 | 1M | 5/9/2012 | 35 | 0.10 | | | | | 2.7900 | 2.6250 | 2.6000 |
| TBILL 05.16.12 | PIBL0611K044 | 1M | 5/16/2012 | 42 | 0.12 | | | | | 2.7761 | 2.6034 | 2.5812 |
| TBILL 05.23.12 | PIBL0312B049 | 2M | 5/23/2012 | 49 | 0.13 | | | | | 2.7622 | 2.5818 | 2.5625 |
| TBILL 06.06.12 | PIBL0312C057 | 2M | 6/6/2012 | 63 | 0.17 | | | | | 2.7344 | 2.5387 | 2.5250 |
| TBILL 06.13.12 | PIBL1211F128 | 2M | 6/13/2012 | 70 | 0.19 | 2.563000 | 1.8000 | 3:50:11 PM | 1.8000 | 2.7205 | 2.5171 | 2.5062 |
| TBILL 06.20.12 | PIBL0312C066 | 2M | 6/20/2012 | 77 | 0.21 | | | | | 2.7066 | 2.4955 | 2.4875 |
| TBILL 06.27.12 | PIBL1211F137 | 3M | 6/27/2012 | 84 | 0.23 | | | | | 2.6927 | 2.4740 | 2.4687 |
| TBILL 07.04.12* | PIBL0312D074 | 3M | 7/4/2012 | 91 | 0.25 | 422.512000 | 1.8000 | 3:48:32 PM | 2.4500 | 2.6788 | 2.4524 | 2.4500 |
| TBILL 07.11.12 | PIBL1211G145 | 3M | 7/11/2012 | 98 | 0.27 | | | | | 2.6792 | 2.4556 | 2.4533 |
| TBILL 07.25.12 | PIBL1211G154 | 4M | 7/25/2012 | 112 | 0.31 | | | | | 2.6800 | 2.4619 | 2.4600 |
| TBILL 08.08.12 | PIBL1211H162 | 4M | 8/8/2012 | 126 | 0.35 | 16.974176 | 2.1500 | 3:39:39 PM | 2.1479 | 2.6808 | 2.4683 | 2.4666 |
| TBILL 08.22.12 | PIBL1211H171 | 5M | 8/22/2012 | 140 | 0.38 | 0.107000 | 2.1256 | 10:55:24 AM | 2.1256 | 2.6815 | 2.4746 | 2.4733 |
| TBILL 09.05.12 | PIBL1211I189 | 5M | 9/5/2012 | 154 | 0.42 | | | | | 2.6823 | 2.4810 | 2.4800 |
| TBILL 09.19.12 | PIBL1211I198 | 5M | 9/19/2012 | 168 | 0.46 | | | | | 2.6831 | 2.4873 | 2.4867 |
| TBILL 10.17.12* | PIBL1211J213 | 6M | 10/17/2012 | 196 | 0.54 | 0.889800 | 2.8000 | 2:49:56 PM | 2.8000 | 2.6846 | 2.5000 | 2.5000 |
| TBILL 10.31.12 | PIBL1211K220 | 7M | 10/31/2012 | 210 | 0.58 | 410.696000 | 2.1500 | 11:47:23 AM | 2.3935 | 2.7294 | 2.5455 | 2.5235 |
| TBILL 01.09.13 | PIBL1212A014 | 9M | 1/9/2013 | 280 | 0.77 | 6.773164 | 2.0000 | 12:35:01 PM | 2.0000 | 2.9531 | 2.7727 | 2.6410 |
| TBILL 02.06.13 | PIBL1212B031 | 10M | 2/6/2013 | 308 | 0.84 | 14.223000 | 2.4750 | 2:44:06 PM | 2.4750 | 3.0427 | 2.8636 | 2.6879 |
| TBILL 02.20.13 | PIBL1212B040 | 11M | 2/20/2013 | 322 | 0.88 | | | | | 3.0874 | 2.9091 | 2.7114 |
| TBILL 03.06.13 | PIBL1212C058 | 11M | 3/6/2013 | 336 | 0.92 | | | | | 3.1322 | 2.9545 | 2.7349 |
| TBILL 03.20.13* | PIBL1212C067 | 1Y | 3/20/2013 | 350 | 0.96 | 146.515227 | 2.7305 | 3:54:53 PM | 2.7584 | 3.1769 | 3.0000 | 2.7584 |