

Interpolated Bills
October 02, 2012

| Instrument Name | ISIN | Tenor | Maturity | Days | YRS | D. Vol (MM) | Last Yield | Traded Time | W. Ave | PDSI-F | PDSI-R1 | PDSI-R2 |
|-----------------|--------------|-------|------------|------|------|-------------|------------|-------------|--------|--------|---------|---------|
| TBILL 10.10.12 | PIBL0312G142 | <1M | 10/10/2012 | 7 | 0.02 | | | | | 3.3014 | 3.2735 | 3.2735 |
| TBILL 10.17.12 | PIBL1211J213 | <1M | 10/17/2012 | 14 | 0.04 | | | | | 2.7779 | 2.7176 | 2.7176 |
| TBILL 10.24.12 | PIBL0312G151 | <1M | 10/24/2012 | 21 | 0.06 | | | | | 2.2545 | 2.1618 | 2.1618 |
| TBILL 10.31.12 | PIBL1211K220 | 1M | 10/31/2012 | 28 | 0.08 | 0.502000 | 2.5000 | 10:37:09 AM | 2.5000 | 1.7311 | 1.6059 | 1.6059 |
| TBILL 11.07.12* | PIBL0312H169 | 1M | 11/7/2012 | 35 | 0.10 | | | | | 1.2077 | 1.0500 | 1.0500 |
| TBILL 11.21.12 | PIBL0312H178 | 2M | 11/21/2012 | 49 | 0.13 | | | | | 1.1332 | 0.9750 | 0.9750 |
| TBILL 11.28.12 | PIBL0612E012 | 2M | 11/28/2012 | 56 | 0.15 | | | | | 1.0959 | 0.9375 | 0.9375 |
| TBILL 12.05.12 | PIBL0312I186 | 2M | 12/5/2012 | 63 | 0.17 | | | | | 1.0587 | 0.9000 | 0.9000 |
| TBILL 12.19.12 | PIBL0312I195 | 2M | 12/19/2012 | 77 | 0.21 | | | | | 0.9841 | 0.8250 | 0.8250 |
| TBILL 12.26.12 | PIBL0612F039 | 3M | 12/26/2012 | 84 | 0.23 | | | | | 0.9469 | 0.7875 | 0.7875 |
| TBILL 01.02.13* | PIBL0312J201 | 3M | 1/2/2013 | 91 | 0.25 | 6.756000 | 0.6500 | 10:45:31 AM | 0.6500 | 0.9096 | 0.7500 | 0.7500 |
| TBILL 01.09.13 | PIBL1212A014 | 3M | 1/9/2013 | 98 | 0.27 | | | | | 0.9338 | 0.7727 | 0.7727 |
| TBILL 01.23.13 | PIBL0612G047 | 4M | 1/23/2013 | 112 | 0.31 | | | | | 0.9823 | 0.8182 | 0.8182 |
| TBILL 02.06.13 | PIBL1212B031 | 4M | 2/6/2013 | 126 | 0.35 | | | | | 1.0308 | 0.8637 | 0.8637 |
| TBILL 02.20.13 | PIBL1212B040 | 5M | 2/20/2013 | 140 | 0.38 | | | | | 1.0792 | 0.9091 | 0.9091 |
| TBILL 03.06.13 | PIBL1212C058 | 5M | 3/6/2013 | 154 | 0.42 | | | | | 1.1277 | 0.9546 | 0.9546 |
| TBILL 03.20.13 | PIBL1212C067 | 5M | 3/20/2013 | 168 | 0.46 | | | | | 1.1762 | 1.0001 | 1.0001 |
| TBILL 04.03.13* | PIBL0612J053 | 6M | 4/3/2013 | 182 | 0.50 | 1647.060000 | 1.0500 | 9:42:57 AM | 1.0455 | 1.2246 | 1.0455 | 1.0455 |
| TBILL 04.17.13 | PIBL1212D084 | 7M | 4/17/2013 | 196 | 0.54 | | | | | 1.2545 | 1.0690 | 1.0690 |
| TBILL 05.02.13 | PIBL1212E092 | 7M | 5/2/2013 | 211 | 0.58 | | | | | 1.2866 | 1.0940 | 1.0940 |
| TBILL 05.15.13 | PIBL1212E109 | 8M | 5/15/2013 | 224 | 0.61 | | | | | 1.3143 | 1.1158 | 1.1158 |
| TBILL 05.29.13 | PIBL1212E118 | 8M | 5/29/2013 | 238 | 0.65 | | | | | 1.3443 | 1.1392 | 1.1392 |
| TBILL 06.26.13 | PIBL1212F135 | 9M | 6/26/2013 | 266 | 0.73 | | | | | 1.4041 | 1.1861 | 1.1860 |
| TBILL 07.10.13 | PIBL1212G143 | 9M | 7/10/2013 | 280 | 0.77 | 1700.000000 | 1.2750 | 4:03:50 PM | 1.2750 | 1.4340 | 1.2095 | 1.2095 |
| TBILL 07.24.13 | PIBL1212G152 | 10M | 7/24/2013 | 294 | 0.81 | 400.000000 | 1.3150 | 4:04:11 PM | 1.2737 | 1.4639 | 1.2329 | 1.2329 |
| TBILL 08.07.13 | PIBL1212H160 | 10M | 8/7/2013 | 308 | 0.84 | | | | | 1.4938 | 1.2563 | 1.2563 |
| TBILL 08.22.13 | PIBL1212H179 | 11M | 8/22/2013 | 323 | 0.88 | | | | | 1.5259 | 1.2814 | 1.2814 |
| TBILL 09.04.13 | PIBL1212I187 | 11M | 9/4/2013 | 336 | 0.92 | | | | | 1.5536 | 1.3032 | 1.3031 |
| TBILL 09.18.13 | PIBL1212I196 | 1Y | 9/18/2013 | 350 | 0.96 | | | | | 1.5836 | 1.3266 | 1.3266 |
| TBILL 10.02.13* | PIBL1212J202 | 1Y | 10/2/2013 | 364 | 1.00 | 2801.515200 | 1.3000 | 3:42:36 PM | 1.3500 | 1.6135 | 1.3500 | 1.3500 |