

Interpolated Bills
May 20, 2010

| Instrument Name | ISIN | Tenor | Maturity | Days | YRS | D. Vol (MM) | Last Yield | Traded Time | W. Ave | PDSI-F | PDSI-R1 | PDSI-R2 |
|-----------------|--------------|-------|------------|------|------|-------------|------------|-------------|--------|--------|---------|---------|
| TBILL 05.26.10 | PIBL0609K182 | <1M | 5/26/2010 | 5 | 0.01 | | | | | 4.0175 | 4.0000 | 3.9875 |
| TBILL 06.02.10 | PIBL1209F113 | <1M | 6/2/2010 | 12 | 0.03 | | | | | 4.0483 | 4.0000 | 3.9656 |
| TBILL 06.09.10 | PIBL0609L190 | <1M | 6/9/2010 | 19 | 0.05 | | | | | 4.0790 | 4.0000 | 3.9438 |
| TBILL 06.23.10* | PIBL0310C015 | 1M | 6/23/2010 | 33 | 0.09 | | | | | 4.1404 | 4.0000 | 3.9000 |
| TBILL 06.30.10 | PIBL1209G130 | 1M | 6/30/2010 | 40 | 0.11 | | | | | 4.1433 | 4.0125 | 3.9120 |
| TBILL 07.07.10 | PIBL0310D023 | 2M | 7/7/2010 | 47 | 0.13 | 1.215000 | 3.8750 | 2:59:39 PM | 3.8750 | 4.1462 | 4.0250 | 3.9240 |
| TBILL 07.14.10 | PIBL1209G149 | 2M | 7/14/2010 | 54 | 0.15 | 1.004517 | 3.7000 | 9:25:36 AM | 3.7000 | 4.1490 | 4.0375 | 3.9360 |
| TBILL 07.21.10 | PIBL0310D032 | 2M | 7/21/2010 | 61 | 0.17 | 7.286957 | 3.8750 | 12:28:51 PM | 3.7110 | 4.1519 | 4.0500 | 3.9480 |
| TBILL 07.28.10 | PIBL1209G158 | 2M | 7/28/2010 | 68 | 0.19 | 0.502000 | 3.8750 | 11:01:43 AM | 3.8750 | 4.1548 | 4.0625 | 3.9600 |
| TBILL 08.04.10 | PIBL0310E040 | 2M | 8/4/2010 | 75 | 0.21 | | | | | 4.1577 | 4.0750 | 3.9720 |
| TBILL 08.11.10 | PIBL1209H166 | 3M | 8/11/2010 | 82 | 0.22 | 1001.475000 | 3.9000 | 3:08:09 PM | 3.9998 | 4.1606 | 4.0875 | 3.9840 |
| TBILL 08.18.10* | PIBL0310E059 | 3M | 8/18/2010 | 89 | 0.24 | 22.810000 | 3.8555 | 2:56:10 PM | 3.8257 | 4.1635 | 4.1000 | 3.9959 |
| TBILL 08.25.10 | PIBL1209H175 | 3M | 8/25/2010 | 96 | 0.26 | | | | | 4.1670 | 4.1019 | 4.0059 |
| TBILL 09.08.10 | PIBL1209I183 | 4M | 9/8/2010 | 110 | 0.30 | 2.881000 | 3.9000 | 11:42:23 AM | 3.9000 | 4.1741 | 4.1058 | 4.0257 |
| TBILL 09.22.10 | PIBL0610C018 | 4M | 9/22/2010 | 124 | 0.34 | | | | | 4.1812 | 4.1096 | 4.0456 |
| TBILL 09.29.10 | PIBL1209I209 | 5M | 9/29/2010 | 131 | 0.36 | 5.307500 | 4.0001 | 2:17:42 PM | 4.0000 | 4.1848 | 4.1115 | 4.0555 |
| TBILL 10.06.10 | PIBL0610D026 | 5M | 10/6/2010 | 138 | 0.38 | | | | | 4.1883 | 4.1135 | 4.0654 |
| TBILL 10.13.10 | PIBL1209J217 | 5M | 10/13/2010 | 145 | 0.40 | 3.530000 | 4.0250 | 3:35:13 PM | 4.0250 | 4.1919 | 4.1154 | 4.0754 |
| TBILL 10.20.10 | PIBL0610D035 | 5M | 10/20/2010 | 152 | 0.42 | 0.327067 | 3.3000 | 10:32:52 AM | 3.3000 | 4.1954 | 4.1173 | 4.0853 |
| TBILL 10.27.10 | PIBL1209J226 | 5M | 10/27/2010 | 159 | 0.44 | | | | | 4.1990 | 4.1192 | 4.0952 |
| TBILL 11.03.10 | PIBL0610E043 | 5M | 11/3/2010 | 166 | 0.45 | 3.789000 | 4.0560 | 9:57:05 AM | 4.0395 | 4.2025 | 4.1212 | 4.1051 |
| TBILL 11.10.10 | PIBL1209K233 | 6M | 11/10/2010 | 173 | 0.47 | | | | | 4.2061 | 4.1231 | 4.1151 |
| TBILL 11.17.10* | PIBL0610E052 | 6M | 11/17/2010 | 180 | 0.49 | 4.840000 | 4.0500 | 3:42:19 PM | 4.0500 | 4.2096 | 4.1250 | 4.1250 |
| TBILL 11.24.10 | PIBL1209K242 | 6M | 11/24/2010 | 187 | 0.51 | | | | | 4.2268 | 4.1413 | 4.1356 |
| TBILL 12.08.10 | PIBL1209L250 | 7M | 12/8/2010 | 201 | 0.55 | | | | | 4.2613 | 4.1740 | 4.1569 |
| TBILL 01.12.11 | PIBL1210A018 | 8M | 1/12/2011 | 236 | 0.65 | | | | | 4.3475 | 4.2558 | 4.2102 |
| TBILL 01.26.11 | PIBL1210A027 | 9M | 1/26/2011 | 250 | 0.68 | | | | | 4.3820 | 4.2885 | 4.2314 |
| TBILL 02.09.11 | PIBL1210B035 | 9M | 2/9/2011 | 264 | 0.72 | | | | | 4.4164 | 4.3212 | 4.2527 |
| TBILL 02.23.11 | PIBL1210B044 | 9M | 2/23/2011 | 278 | 0.76 | | | | | 4.4509 | 4.3538 | 4.2740 |
| TBILL 03.09.11 | PIBL1210C052 | 10M | 3/9/2011 | 292 | 0.80 | | | | | 4.4854 | 4.3865 | 4.2953 |
| TBILL 03.23.11 | PIBL1210C061 | 10M | 3/23/2011 | 306 | 0.84 | 31.238000 | 4.3252 | 3:25:08 PM | 4.3395 | 4.5198 | 4.4192 | 4.3166 |
| TBILL 04.06.11 | PIBL1210D079 | 11M | 4/6/2011 | 320 | 0.88 | | | | | 4.5543 | 4.4519 | 4.3379 |
| TBILL 04.20.11 | PIBL1210D088 | 11M | 4/20/2011 | 334 | 0.92 | 25.785300 | 4.4000 | 3:01:39 PM | 4.4000 | 4.5888 | 4.4846 | 4.3592 |
| TBILL 05.18.11* | PIBL1210E103 | 1Y | 5/18/2011 | 362 | 0.99 | 54.135100 | 4.3850 | 2:31:09 PM | 4.4017 | 4.6577 | 4.5500 | 4.4017 |