

Interpolated Bills  
June 21, 2010

| Instrument Name | ISIN         | Tenor | Maturity   | Days | YRS  | D. Vol (MM) | Last Yield | Traded Time | W. Ave | PDSI-F | PDSI-R1 | PDSI-R2 |
|-----------------|--------------|-------|------------|------|------|-------------|------------|-------------|--------|--------|---------|---------|
| TBILL 06.23.10  | PIBL0310C015 | <1M   | 6/23/2010  | 1    |      |             |            |             |        | 4.0000 | 4.0000  | 4.0000  |
| TBILL 06.30.10  | PIBL1209G130 | <1M   | 6/30/2010  | 8    | 0.02 |             |            |             |        | 4.0215 | 3.9623  | 3.9624  |
| TBILL 07.07.10  | PIBL0310D023 | <1M   | 7/7/2010   | 15   | 0.04 | 0.121000    | 4.2500     | 2:14:39 PM  | 4.2500 | 4.0431 | 3.9246  | 3.9247  |
| TBILL 07.14.10  | PIBL1209G149 | <1M   | 7/14/2010  | 22   | 0.06 |             |            |             |        | 4.0646 | 3.8868  | 3.8871  |
| TBILL 07.21.10  | PIBL0310D032 | 1M    | 7/21/2010  | 29   | 0.08 | 0.100000    | 4.5000     | 3:58:33 PM  | 4.5000 | 4.0862 | 3.8491  | 3.8495  |
| TBILL 07.28.10* | PIBL1209G158 | 1M    | 7/28/2010  | 36   | 0.10 | 110.579766  | 3.8000     | 2:05:45 PM  | 3.8113 | 4.1077 | 3.8114  | 3.8118  |
| TBILL 08.04.10  | PIBL0310E040 | 1M    | 8/4/2010   | 43   | 0.12 | 0.406000    | 3.8000     | 2:05:32 PM  | 3.8000 | 4.1101 | 3.8222  | 3.8190  |
| TBILL 08.11.10  | PIBL1209H166 | 2M    | 8/11/2010  | 50   | 0.14 |             |            |             |        | 4.1126 | 3.8331  | 3.8262  |
| TBILL 08.18.10  | PIBL0310E059 | 2M    | 8/18/2010  | 57   | 0.16 |             |            |             |        | 4.1150 | 3.8440  | 3.8334  |
| TBILL 08.25.10  | PIBL1209H175 | 2M    | 8/25/2010  | 64   | 0.18 | 1.005266    | 3.6500     | 10:25:04 AM | 3.6500 | 4.1175 | 3.8548  | 3.8406  |
| TBILL 09.08.10  | PIBL1209I183 | 2M    | 9/8/2010   | 78   | 0.21 | 100.732000  | 4.3750     | 2:14:49 PM  | 3.8662 | 4.1224 | 3.8765  | 3.8550  |
| TBILL 09.15.10  | PIBL0310F076 | 3M    | 9/15/2010  | 85   | 0.23 | 815.057170  | 3.8950     | 2:38:27 PM  | 3.8697 | 4.1249 | 3.8874  | 3.8622  |
| TBILL 09.22.10* | PIBL0610C018 | 3M    | 9/22/2010  | 92   | 0.25 | 1017.038119 | 3.9000     | 3:05:55 PM  | 3.8556 | 4.1273 | 3.8983  | 3.8694  |
| TBILL 09.29.10  | PIBL1209I209 | 3M    | 9/29/2010  | 99   | 0.27 | 450.000000  | 3.9000     | 10:53:27 AM | 3.9000 | 4.1389 | 3.9192  | 3.8928  |
| TBILL 10.06.10  | PIBL0610D026 | 4M    | 10/6/2010  | 106  | 0.29 | 0.505000    | 4.0000     | 9:53:53 AM  | 4.0000 | 4.1505 | 3.9402  | 3.9162  |
| TBILL 10.13.10  | PIBL1209J217 | 4M    | 10/13/2010 | 113  | 0.31 | 9.098500    | 4.0000     | 12:15:49 PM | 4.0252 | 4.1621 | 3.9612  | 3.9396  |
| TBILL 10.20.10  | PIBL0610D035 | 4M    | 10/20/2010 | 120  | 0.33 | 3.430000    | 4.0010     | 3:43:21 PM  | 4.0136 | 4.1737 | 3.9822  | 3.9629  |
| TBILL 10.27.10  | PIBL1209J226 | 4M    | 10/27/2010 | 127  | 0.35 |             |            |             |        | 4.1853 | 4.0032  | 3.9863  |
| TBILL 11.03.10  | PIBL0610E043 | 5M    | 11/3/2010  | 134  | 0.37 | 90.842000   | 4.0255     | 3:47:38 PM  | 4.0389 | 4.1969 | 4.0241  | 4.0097  |
| TBILL 11.10.10  | PIBL1209K233 | 5M    | 11/10/2010 | 141  | 0.39 | 2.000000    | 4.0350     | 12:15:59 PM | 4.0350 | 4.2085 | 4.0451  | 4.0331  |
| TBILL 11.17.10  | PIBL0610E052 | 5M    | 11/17/2010 | 148  | 0.41 |             |            |             |        | 4.2201 | 4.0661  | 4.0565  |
| TBILL 11.24.10  | PIBL1209K242 | 5M    | 11/24/2010 | 155  | 0.42 | 0.304000    | 4.0000     | 2:25:58 PM  | 4.0000 | 4.2317 | 4.0871  | 4.0799  |
| TBILL 12.01.10  | PIBL0610F060 | 5M    | 12/1/2010  | 162  | 0.44 | 1.000000    | 4.0550     | 2:37:43 PM  | 4.0550 | 4.2433 | 4.1080  | 4.1032  |
| TBILL 12.08.10  | PIBL1209L250 | 5M    | 12/8/2010  | 169  | 0.46 |             |            |             |        | 4.2549 | 4.1290  | 4.1266  |
| TBILL 12.15.10* | PIBL0610F079 | 6M    | 12/15/2010 | 176  | 0.48 | 10.977000   | 4.1000     | 2:16:55 PM  | 4.1239 | 4.2665 | 4.1500  | 4.1500  |
| TBILL 01.12.11  | PIBL1210A018 | 7M    | 1/12/2011  | 204  | 0.56 | 2.070900    | 4.3000     | 11:10:01 AM | 4.3000 | 4.3336 | 4.2269  | 4.2269  |
| TBILL 01.26.11  | PIBL1210A027 | 7M    | 1/26/2011  | 218  | 0.60 |             |            |             |        | 4.3672 | 4.2654  | 4.2654  |
| TBILL 02.09.11  | PIBL1210B035 | 8M    | 2/9/2011   | 232  | 0.64 |             |            |             |        | 4.4007 | 4.3038  | 4.3038  |
| TBILL 02.23.11  | PIBL1210B044 | 8M    | 2/23/2011  | 246  | 0.67 |             |            |             |        | 4.4343 | 4.3423  | 4.3423  |
| TBILL 03.09.11  | PIBL1210C052 | 9M    | 3/9/2011   | 260  | 0.71 |             |            |             |        | 4.4678 | 4.3808  | 4.3808  |
| TBILL 03.23.11  | PIBL1210C061 | 9M    | 3/23/2011  | 274  | 0.75 |             |            |             |        | 4.5014 | 4.4192  | 4.4192  |
| TBILL 04.06.11  | PIBL1210D079 | 10M   | 4/6/2011   | 288  | 0.79 |             |            |             |        | 4.5349 | 4.4577  | 4.4577  |
| TBILL 04.20.11  | PIBL1210D088 | 10M   | 4/20/2011  | 302  | 0.83 |             |            |             |        | 4.5685 | 4.4962  | 4.4962  |
| TBILL 05.18.11  | PIBL1210E103 | 11M   | 5/18/2011  | 330  | 0.90 |             |            |             |        | 4.6356 | 4.5731  | 4.5731  |
| TBILL 06.15.11* | PIBL1210F120 | 1Y    | 6/15/2011  | 358  | 0.98 | 22.890681   | 4.5677     | 3:44:22 PM  | 4.5669 | 4.7027 | 4.6500  | 4.6500  |